

BCI Exhibit 521

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

In re:

LEHMAN BROTHERS HOLDINGS INC., *et al.*

Debtors.

Chapter 11 Case No.
08-13555 (JMP)
(Jointly Administered)

In re:

LEHMAN BROTHERS, INC.

Case No. 08-01420 (JMP)

Debtor.

DECLARATION OF JAMES HRASKA

I, James Hraska, declare as follows:

1. I am currently Director of the Secured Financing Operations Group at Barclays Capital Inc. ("Barclays"). Before the closing of the Barclays acquisition, I was employed by Lehman Brothers. I have personal knowledge of the matters set forth in this declaration and could testify competently thereto at trial.
2. The spreadsheet titled "Barclays Financing Collateral List (Ident - Amt) 09-22-2008.xls", described by D. Murgio in a Sept. 25, 2008 email to V. Lewkow as "an electronic version of Schedule B that was on the closing table", as well as the final version of schedule B as filed with the court, both list similar CUSIPS and quantities of securities which were transferred/to be transferred to Barclays as part of the Sale transaction. The primary distinction between the two documents is the omission in the

final version of schedule B of competitively sensitive information, leaving only the CUSIPS and quantities. *See* Exhibits 1 and 2 [BCI EX 309 and final schedule B]

3. Over [98%] of the securities listed on the filed version of Schedule B were securities believed to be unencumbered and located in Lehman's DTC boxes (DTC-074, DTC-636, Bony Tri Pledge). The only securities listed on Schedule B not in an LBI clearance box at the DTCC are the securities with a marked value of approximately \$37 million in the Euroclear and Canadian depositories.

I declare under penalty of perjury that the foregoing is true and correct.

Executed this 1 day of April 2010, in New York, NY.



James Hraska

Exhibit 1



David Murgio/NY/WGM/US
09/25/2008 12:40 PM

To vlewkow@cgsh.com
cc dmclaughlin@cgsh.com, lgranfield@cgsh.com,
lschweitzer@cgsh.com, rdavis@cgsh.com,
lori.fife@weil.com, robert.messineo@weil.com,
rod.miller@weil.com
bcc
Subject Re: Fw: Financing Facility Collateral List

Attached is an electronic version of Schedule B that was on the closing table (with the hand markings) and distributed to Cleary.

Note that this version of Schedule B has marks and a lot more info than the version of Schedule A that Vic forwarded with his e-mail (which only included CUSIPs and Par Values).

Regards,

David

David Murgio
Weil, Gotshal & Manges LLP
767 Fifth Avenue
New York, New York 10153
Tel: (212) 310 8764
Fax: (212) 310 8007
e-mail: david.murgio@weil.com

"Victor I LEWKOW"
<vlewkow@cgsh.com>
09/25/2008 12:03 PM
To "Lindsee GRANFIELD" <lgranfield@cgsh.com>
cc david.murgio@weil.com, "Duane MCLAUGHLIN" <dmclaughlin@cgsh.com>, lori.fife@weil.com, "Lisa M
SCHWEITZER" <lschweitzer@cgsh.com>, "Robert P DAVIS" <rdavis@cgsh.com>,
robert.messineo@weil.com, rod.miller@weil.com
Su Re: Fw: Financing Facility Collateral List
bje
ct

What we have, Rod, is the list of the Box that you forwarded to Dave Murgio who forwarded it to me on Saturday, and has a Monday date on it. Not sure if there was a later version. Do you know? We are also checking with Gerard (I hope we are), and I guess someone should check with Paolo also,

but I don't know if he works for Lehman or Barclays now.

Vic

Victor I. Lewkow
Cleary Gottlieb Steen & Hamilton LLP
One Liberty Plaza, New York NY 10006
t: +1 212 225 2370 | f: +1 212 225 3999 or 212 693 9773 | m: +1 646 644 4772
www.clearygottlieb.com | vlewkow@cgsh.com

Lindsee
GRANFIELD/NY/Cgsh To rod.miller@weil.com
25 September 2008 cc david.murgio@weil.com, dmclaughlin@cgsh.com, lori.fife@weil.com, lschweitzer@cgsh.com,
11:58 AM rdavis@cgsh.com, robert.messineo@weil.com, vlewkow@cgsh.com
Subj Re: Fw: Financing Facility Collateral List [Link](#)
ect

Can you send us a copy of the final Schedule B? Thanks.

Lindsee P. Granfield
Cleary Gottlieb Steen & Hamilton LLP
One Liberty Plaza, New York NY 10006
t: +1 212 225 2738 | f: +1 212 225 3999
www.clearygottlieb.com | lgranfield@cgsh.com
rod.miller@weil.com To lgranfield@cgsh.com
25 September 2008 cc dmclaughlin@cgsh.com, lschweitzer@cgsh.com, rdavis@cgsh.com, vlewkow@cgsh.com,
11:45 AM david.murgio@weil.com, lori.fife@weil.com, robert.messineo@weil.com
Subj Re: Fw: Financing Facility Collateral List
ect

The original schedule on the closing table was prepared by LBI, but was replaced by a schedule prepared by BarCap as the one prepared by LBI did not perfectly track what BarCap had received in the Fed transaction, which was the purpose of Schedule A. Schedule B was prepared by LBI as to what its records indicated as of Sunday, September 21st as to what was in the unencumbered "box" and should have matched what BarCap received Monday morning, although there may have been some deviations between the time the information was prepared and the trade.

Hope this helps.

-- Rod

Rod Miller

Corporate Partner - Capital Markets

Weil, Gotshal & Manges LLP

767 Fifth Avenue

New York, New York 10153

Tel: (212) 310-8716

Fax: (212) 310-8007

Mob: (917) 685-6864

E-mail: rod.millcr@wcil.com

"Lindsee GRANFIELD"
lgranfield@cgsh.com

To "Duane MCLAUGHLIN" <dmclaughlin@cgsh.com>
cc david.murgio@weil.com, "Lisa M SCHWEITZER" <lschweitzer@cgsh.com>, "Robert P DAVIS" <rdavis@cgsh.com>, robert.messineo@weil.com, rod.miller@weil.com, "Victor I LEWKOW" <vlewkow@cgsh.com>, lori.fife@weil.com
09/25/2008 11:32 AM
Su Re: Fw: Financing Facility Collateral List
bje
ct

Also, just to be clear, we have an inquiry into our client about this, so that we do not have agreement yet to release

Lindsee P. Granfield
Cleary Gottlieb Steen & Hamilton LLP
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Duane
MC LAUGHLIN/NY/
Cgsh
25 September 2008
11:29 AM
To robert.messineo@weil.com
cc Robert P DAVIS/NY/Cgsh@cgsh, Victor I LEWKOW/NY/Cgsh@cgsh, Lindsee GRANFIELD/NY/Cgsh@cgsh,
Lisa M SCHWEITZER/NY/Cgsh@Cgsh, rod.miller@weil.com, david.murgio@weil.com
Su Fw: Financing Facility Collateral List
bje
ct

Bob - Attached is the Schedule A that Lehman agreed to on the morning of the closing. This is different from the paper version that was on the closing table and that had handwritten notes. Can you send us the document that you believe is Schedule B. Before people start doing redactions, I want to make sure we all are clear on what the documents are. Thanks, Duane

Duane McLaughlin
Cleary Gottlieb Steen & Hamilton LLP
One Liberty Plaza, New York NY 10006
t: +1 212 225 2106 | f: +1 212 225 3999 or +1 212 693 9716 | m: +1 917 697 8734
www.clearygottlieb.com | dmclaughlin@cash.com

--- Forwarded by Victor I LEWKOW/NY/Cgsh on 09/23/2008 10:24 AM ---
rod.miller@weil.co
m
To vlewkow@cgsh.com, "David P. Murgio" <david.murgio@weil.com>,
22 September 2008 paolo.tonucci@lehman.com, "Mr. James Seery" <jseery@lehman.com>
07:38 AM cc
Subj Fw: Financing Facility Collateral List
ect

Schedule A to confirm

----- Original Message -----

From: [Jasen.Yang@barclayscapital.com]
Sent: 09/22/2008 07:25 AM AST
To: Rod Miller
Subject: FW: Financing Facility Collateral List

>
> From: Yang, Jasen: Markets (NYK)
> Sent: Monday, September 22, 2008 7:23 AM
> To: 'road.miller@weil.com'
> Cc: King, Stephen: Markets (NYK)
> Subject: Financing Facility Collateral List
>
> <<Barclays Financing Collateral List (Ident - Amt) 09-22-2008.xls>>
>
> Jasen Yang
> Barclays Capital
> 200 Park Avenue
> New York, New York 10166
> jasen.yang@barclayscapital.com
> Tel: (212) 412 7613
> Fax: (212) 412 5861
>

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immediately by reply e-mail and delete this message and any attachments without retaining a copy.

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any attachments without retaining a copy. Schedule B to Clarification Letter_#1919526.XLS

**This file has been provided in
native format**

	Market Value
DTC 074	862,639,264
DTC 636	300,929,347.47
Euroclear 22780	32,390,617.24
CAD	3,554,083
Bony Tri Pledge	##### Pledged but not confirmed for settlement
	#####

W/ Adj. LEH Paper

862,639,264
300,929,347.47
32,390,617.24
3,554,083
777,263,571.04
1,976,776,882.53

Attachments Omitted

Exhibit 2

Schedule B

This schedule is Schedule B referred to in Section 1(a)(ii)(B) of the clarifying letter agreement (the "Clarifying Letter"), dated as of September 20, 2008, among Lehman Brothers Holdings Inc. ("LBHI"), Lehman Brothers Inc. ("LBI" and, together with LBHI, "Seller"), LB 745 LLC ("LB"), and Barclays Capital Inc. ("Purchaser") entered into in connection with the Asset Purchase Agreement, dated as of September 16, 2008, by and among LBHI, LBI, LB and Purchaser, as amended.

Any recipient of this Schedule B is required to enter into and is bound by the terms of a confidentiality agreement or other obligation acceptable to Seller and Purchaser. The listing of any security on this Schedule B does not indicate that such security has been delivered to Purchaser or the value of any such security. In particular, the par amounts set forth on Schedule B are provided for informational purposes only are not indicative of the value of the securities.

Schedule B lists securities believed to be held in LBI's "clearance boxes" as of the time of the Closing (as defined in the Clarifying Letter) and is without prejudice to the right of Barclays to receive other securities held in such clearance boxes but not listed on Schedule B or to return securities, in each case pursuant to the terms of the Clarifying Letter.

Schedule B

CUSIP	Security Description	Par Amount
901200105	20TH CENTURY ENERGY CORP	100
90131B108	21ST CENTURY FILM CORP	2,000
90130C305	21ST CENTURY TECHNOLOGIES	2,585
90206R103	2-INFINITY INC	40,610
316811108	50 OFF STORES INC	1,050
28251TAQ6	801 GRAND CDO SERIES 2006-1 LLC 11.79%	675,000
001075100	A G AUTOMOTIVE WAREHOUSE-A	7,100
002062107	A T & E CORPORATION	146,163
00088U108	A.D.A.M. INC	857
002528107	AADAN CORP	50
000336305	AAG HOLDING CO INC 7.25% 01/23/34 PFD	21
00252W104	AAIPHARMA INC USD0.001	247,908
002919108	ABACAN RESOURCE CORP NEW	34
000375204	ABB LTD-SPON ADR	43,522
003450BN2	ABILENE TEX HEALTH FACILITY DEV CORP 1	150,000
000780KM7	ABN AMRO MORTGAGE CORP 4.75% 07/25/11	135,000
00374N107	ABOVENET INC	66
003748100	ABRAHAM LINCOLN FEDERAL SAVINGS BAN	700
003830106	ABRAXAS PETROLEUM CORP	1,381
003865102	ABSOLUTE FUTURE.COM	10,000
00386SAB8	ABU DHABI NATIONAL ENERGY COMPANY P.	9,000
004315305	ACCESS HEALTHNET INC NEW	19,030
004337101	ACCESS NATIONAL CORP	148
004325205	ACCLAIM ENTERTAINMENT INC	100
00437W102	ACCRUE SOFTWARE INC	319,310
00448Q201	ACHILLION PHARMACEUTICALS	154
004631107	ACME COMMUNICATIONS INC	35
004845202	ACOM CO LTD-SPONSORED ADR	1,204
004848107	ACORN ENERGY INC	200
00503U105	ACTERNA CORP	19,900
00506P103	ACTIVIDENTITY CORP	1,775
00507P102	ACTRADE FINL TECHNOLOGIES LTD	3,100
00509L703	ACURA PHARMACEUTICALS INC	37
005315205	ADACORP INC NEW	3
005208103	ADA-ES INC	2,473
00651F108	ADAPTEC INC	12,500
006847107	ADELPHIA BUSINESS SOLUTIONS INC CL A	12,950
006ESC982	ADELPHIA COMMUNICATIONS CORP 13% PE	14,899
00685R870	ADELPHIA RECOVERY TRUST	17,401
00687A107	ADIDAS AG-SPONSORED ADR	99
00724F101	ADOBE SYSTEMS INC	16,059
00724X102	ADOLOR CORPORATION	4,073
007361108	ADRIEN ARPEL INC	6,558
007361207	ADRIEN ARPEL INC PFD	422
00738C102	ADTEC	16,947
00739W107	ADVANCE AMERICA CASH ADVANCE	3,369
007977101	ADVANCED DETECTORS INC	33,530
00753T105	ADVANCED MARKETING SERVICES	2,150

00763MAG3	ADVANCED MEDICAL OPTICS INC 2.5% 07/15	455,970
007910102	ADVANCED MONITORING SYSTEMS	2,500
00754V109	ADVANCED OPTICS ELECTRONICS	10,000
00762K111	ADVANSTAR HOLDINGS CORP	1,250
00762P102	ADVANTAGE LINK INC	8,050
007639107	ADVENT CLAYMORE GLOBAL CONVE	763
N00927306	AEGON NV 6.875% PERP PFD	79
001031103	AEP INDUSTRIES INC	90
007698103	AERO SYSTEMS INC	60,405
008017105	AEROSPACE CREDITORS LIQUIDATING TRU:	135,196
00808M105	AEROVOX CORP	735
00130H105	AES CORP	55,000
00817R103	AETRIUM INC	65
008179103	AFFILIATED BANC CORP	81,860
008190100	AFFILIATED COMPUTER SVCS-A	4,275
001057207	AFN INC	172
008494106	AGRIBIOTECH INC	7,700
008916108	AGRIUM INC	8,692
001423102	AIM TELEPHONES INC	10,700
C01023206	AINSWORTH LUMBER CO LTD	24
009037201	AINSWORTH LUMBER CO LTD-144A 144A	2,125
009119108	AIR FRANCE-KLM	98
009140104	AIR POLLUTION CONTROL CO	16
009207101	AIR T INC	557
009374109	AIRLIFT INTERNATIONAL INC	100
00950H102	AIRSPAN NETWORKS INC	732
00950F205	AIRTECH INTERNATIONAL GROUP	2,000
009500109	AITRONICS INTL CORP	200
009606104	AIXTRON AG-SPONSORED ADR	1,107
011311107	ALAMO GROUP INC	643
011659109	ALASKA AIR GROUP INC	13,009
011752102	ALASKA OIL & MINERAL INC	50
013876107	ALCOHOL SENSORS INTERNATIONAL LTD	3,350
014464PG0	ALEDO ISD-SCH BLDG	20,800
014626105	ALEX HAMILTON I	27
015867104	ALGOREX CORP	34,502
017175209	ALLEGHANY CORP 5.75% 06/15/09 CV PFD	30
017363AE2	ALLEGHENY ENERGY SUPPLY 8.25% 04/15/1:	430
01741R102	ALLEHENY TECHNOLOGIES INC	1,150
01747T102	ALLEGIANC TELECOM INC	3,750
018490102	ALLERGAN INC	22,938
01849X100	ALLERION INC	341,875
018565101	ALLIANCE COMMUNICATIONS GROUP INC	1,100
019205103	ALLIANCE FINANCIAL CORP	38
018772103	ALLIANCE ONE INTERNATIONAL	17,672
018773309	ALLIANCE PHARMACEUTICAL CP	138
018836106	ALLICO CORPORATION	71,428
018859108	ALLIED ARTISTS INDS INC	8,535
019228402	ALLIED IRISH BANKS-SPONS ADR	1,935
019589308	ALLIED WASTE INDUSTRIES INC	91,416
01958XBD8	ALLIED WASTE NORTH AMERICA INC 5.75% I	250,000
01975DAC4	ALLMERICA CBO I LTD/ALLMERICA CBO I CO	3,000,000

020813101	ALPHARMA INC-CL A	10,500
021373105	ALTAIR NANOTECHNOLOGIES INC	6,903
02149U119	ALTERNATIVE ASSET MANAG-CW12	3,465,325
022069306	ALTOS HORNOS DE VIZCAYA SA	1,000
022145106	ALTUS BANK FSB	101,298
022205108	ALUMINA LTD-SPONSORED ADR	11,591
023113103	AMASYS ORD	295
023184203	AMBER RESOURCES CO	10,378
023187107	AMBERS STORES INC	72,000
00167K500	AMDL INC	159
025011107	AMER CAP HOLDING CORP/NEV	1,000
025227208	AMER CONSOLIDATED GROWTH CRP	200
023608102	AMEREN CORPORATION	32,947
02365B100	AMERICA ONLINE LATIN AMER INC CL A	514
02378JAS7	AMERICAN AIRLINES PASS THROUGH TRUS	250,000
023879109	AMERICAN ASIATIC OIL CORP	2,000
02461T104	AMERICAN BIOMED INC	3,000
024898108	AMERICAN CAPITAL CORP	24,100
02503Y103	AMERICAN CAPITAL LTD	1,649
025207309	AMERICAN COMPLEX CARE INC	90,800
025242207	AMERICAN CONTL CORP	199
025816AX7	AMERICAN EXPRESS CO 6.15% 08/28/17	24,000
026038307	AMERICAN FILM TECHNOLOGIES INC NEW	500
025932104	AMERICAN FINANCIAL GROUP INC	9,382
026375105	AMERICAN GREETINGS CORP-CL A	6,191
026497206	AMERICAN HELIOTHERMAL CORP	1,307
026863100	AMERICAN INTEGRITY CORP	147,131
02687QDG0	AMERICAN INTERNATIONAL GROUP INC 5.8%	950,000
02687P100	AMERICAN INTERNATIONAL MARKETING INC	3
02744RAM9	AMERICAN MEDIA OPERATIONS INC 10.25%	3,636
028663102	AMERICAN NUCLEAR CORP	300
028731107	AMERICAN ORIENTAL BIOENGINEER	1,700
028780500	AMERICAN PACESETTER NEW	4,400
028740108	AMERICAN PACIFIC CORP	346
028816106	AMERICAN PAD & PAPER CO NEW	400
028826105	AMERICAN PAIN & STRESS INC	1,000
028856102	AMERICAN PET CO	60
029068103	AMERICAN POWERHOUSE INC	2,000
02913V103	AMERICAN PUBLIC EDUCATION	21,134
029326105	AMERICAN RIVER BANKSHRS (CA)	15
029404100	AMERICAN SAVINGS BANK/NY	95,000
029570108	AMERICAN SELECT PORTFOLIO	1,101
029654308	AMERICAN SKIING CO DEL	100
029901204	AMERICAN SPORTS ADVISORS INC NEW	1,600
03009T101	AMERICAN STRATEGIC INC III	13
030145205	AMERICAN TECHNOLOGY CORP/DEL	4
030379101	AMERICAN VIDEO TELECONFERENCE	200
030420103	AMERICAN WATER WORKS CO INC	46
03060R101	AMERICREDIT CORP	184,200
03073V107	AMERTYRE CORP	57
03071L101	AMERIVEST PROPERTIES	92
030789507	AMES DEPT STORES INC	457

031001100	AMES NATIONAL CORP	54
03113V109	AMF BOWLING INC	8,819
001719103	AMI SYSTEMS INC	100
031724107	AMOROCORP INC	2
031822109	AMOSKEAG BK SHS	135,574
032092306	AMPEX CORP-CLASS A	2,400
001765AU0	AMR CORP 9% 08/01/12	32,000
032158107	AMREIT-CL A	196
032159105	AMREP CORP	386
031909203	AMRESCO INC NEW	80
032511107	ANADARKO PETROLEUM CORP	190,662
032511AX5	ANADARKO PETROLEUM CORP 5.95% 09/15/	3,000
032657207	ANALOGIC CORP	4,575
001813104	ANC RENTAL CORP	101
03304B102	ANCHOR GLASS CONTAINER CORP NEW	24
033301201	ANCHORAGE FINANCE SUB TRUST III 4.486%	108
305059107	ANE FAIRLANE MANAGEMENT CP	1,400
034622100	ANGEL ENTERTAINMENT INC	1,000
035229CD3	ANHEUSER-BUSCH COS INC 5.75% 04/01/10	1,000,000
03672N100	ANTENNA TV ADS	19
036730109	ANTEX ORD	1,600
037023306	ANTHRACITE CAPITAL INC 9.375% PERP PFC	2,000
037389103	AON CORP	41,635
03759P101	APHTON CORP	600
037613106	APOLLO INTL OF DELAWARE INC	20,000
037928108	APPIAN TECHNOLOGY INC	200
03814E307	APPLETREE COS INC/THE	1,000
037905106	APPLIED COATING INTL INC	5,000
038177200	APPLIED DEVICES CORP	100
03832H100	APPONLINE.COM INC	18
038373304	AQUA CARE SYSTEMS INC	50
03838F306	AQUA VIE BEVERAGE CORP	100
038903100	AQUACULTURE PRODUCTION TECH	3,500
03838P106	AQUANATURAL COMPANY	70,086
038492104	ARACCA PETROLEUM CORP	500
001986108	ARC ENERGY TRUST-UNITS	97
G0450A147	ARCH CAPITAL GROUP LTD 8% PERP PFD A	37
039574108	ARCHIVALCD INC	95
03979M102	ARDENT COMMUNICATIONS INC	50
040114GK0	ARGENTINA GOVERNMENT INTERNATIONAL	513,418
040114GA2	ARGENTINA GOVERNMENT INTERNATIONAL	90,000
040114GL8	ARGENTINA GOVERNMENT INTERNATIONAL	4,130,547
040249104	ARGUS INC	12
040311102	ARGYLE SECURITY ACQUISITION CORP	900
040362105	ARIES RESOURCE CORP	39
040394108	ARIL GROUP INC	184,912
040329104	ARI-MEX OIL & EXPLORATION INC	2,000
040401101	ARIS INDUSTRIES INC	10
040901100	ARIVACA SILVER MINES LTD	800
040712101	ARK RESTAURANTS CORP	72
040790107	ARKANSAS BEST CORP	22,854
043168103	ARTS-WAY MANUFACTURING CO	1,557

044103406	ASHFORD HOSPITALITY TRUST INC 8.45% PI	13
G0536XAA1	ASIA ALUMINUM HOLDINGS LTD 8% 12/23/11	165,000
04516K104	ASIA ELECTRONICS HOLDING CO	5,000
044901106	ASIA PACIFIC FUND INC	65
04516V100	ASIA PULP & PAPER-SPONS ASIA PULP ADR	40,150
G05354116	ASIACONTENT.COM LTD A SHS NEW	20
045327103	ASPEN TECHNOLOGY INC	500
045354107	ASPEON INC	4,075
04541Y103	ASSET EQUITY GROUP INC	41
046003JT7	ASSOCIATES CORP OF NORTH AMERICA 6.2	250,000
046008207	ASSOCIATES FIRST CAPITAL-RVO	300
227478104	AT CROSS CO-CL A	60
045919AC1	AT HOME CORP 0.5246% 12/28/18 CV	1,100,000
045919AA5	AT HOME CORP 0.5246% 12/28/18 CV 144A	30,000
045919AF4	AT HOME CORP 4.75% 12/15/06 CV	100,000
045919107	AT HOME CORP SERIES A USD0.01	945,552
001957AV1	AT&T CORP 6% 03/15/09	520
78387GAD5	AT&T INC 6.25% 03/15/11	10,000
00206P106	ATG INC	33,333
047468AB9	ATHILON CAPITAL CORP 4.237% 02/03/45 144	7,400,000
047468AA1	ATHILON CAPITAL CORP 4.247% 01/30/45 144	2,800,000
047886AB2	ATLANTA HLTH 1ST HUMA	215,000
048483UA7	ATLANTIC CNTY	15,000
048535108	ATLANTIC FINANCIAL FEDERAL	2,000
048553200	ATLANTIC GROUP INC NEW	2
048591200	ATLANTIC IMP CORP \$6.50 JR PFD PFD	10
048591101	ATLANTIC IMPROVEMENT CORP	851
049303100	ATLAS ENERGY RESOURCES LLC	912
049305105	ATLAS ENGINEERING CO	14,267
049901309	ATRATECH INC NEW	13,000
04963C209	ATRICURE INC	1,142
04963Y102	ATRIUM INNOVATIONS INC	42
002113108	ATX COMMUNICATIONS INC	8
002255107	AU OPTRONICS CORP-SPON ADR	48,138
050740109	AUDIOHIGHWAY.COM	100
05153Q106	AUREAL INC	23
05164B106	AURORA FOODS INC	979
052528304	AUST & NZ BNKG GRP-SPON ADR	251
052430AD7	AUSTIN ISD REF-SER A	1,100
052587102	AUSTRIA FUND INC	1,000
052666104	AUTHENTIDATE HOLDING CORP	52
05343V205	AVALON DIGITAL MARKETING SYS	77
053413BM1	AVALON IMPT-CMNTY-A	35,000
053484705	AVALONBAY COMMUNITIES INC 8.7% PERP F	87
05349F402	AVATEX CORP-CL A	300
053505AA1	AVENTINE RENEWABLE ENERGY HOLDINGS	25,000
054308101	AVON RENT A CAR & TRUCK CORP	5,800
002448108	AW COMPUTER SYSTEMS INC-CL A	330
05480L101	AZTEC TECHNOLOGY PARTNERS	15,010
05500Q106	AZUL HOLDINGS INC	12
92335X118	B WTS VERADO HLDGS INC PUR COM	36,580
05614P101	BABCOCK & BROWN AIR LTD-ADR	9,401

055185201	BAC CAPITAL TRUST IV 5.875% 05/03/33 PFD	4,500
055188205	BAC CAPITAL TRUST IV 7% 02/01/32 PFD	79
055189203	BAC CAPITAL TRUST X 6.25% 03/29/55 PFD B	145
056525108	BADGER METER INC	3,991
057620106	BALA REALTY INC	1,000
058498AF3	BALL CORP 6.875% 12/15/12	250,000
058521AH8	BALLANTYNE RE PLC 4.472% 05/02/36 144A 1	4,500,000
058521AJ4	BALLANTYNE RE PLC 4.486% 05/02/36 144A 1	1,600,000
058521AF2	BALLANTYNE RE PLC 4.488% 05/02/36 144A 1	2,500,000
058521AG0	BALLANTYNE RE PLC 4.497% 05/02/36 144A 1	6,200,000
05873KAK4	BALLY TOTAL FITNESS HOLDING CORP 14%	1,000
P09669BR5	BANCO DE GALICIA Y BUENOS AIRES 11% 0'	100,000
059644AH7	BANCO SANTANDER RIO SA 3% 04/30/10 FLT	63,000
059690107	BANCORP RHODE ISLAND INC	11
060505BF0	BANK OF AMERICA CORP 4.375% 12/01/10	3,800
060505BM5	BANK OF AMERICA CORP 5.375% 06/15/14	1,000,000
060505682	BANK OF AMERICA CORP 7.25% PERP CV PF	113
638585AU3	BANK OF AMERICA CORP 7.8% 09/15/16	10,000
060505765	BANK OF AMERICA CORP 8.2% PERP PFD	11,450
063425102	BANK OF MARIN BANCORP/CA	287
063840102	BANK OF NEW ENGLAND CORP	600
063840AC6	BANK OF NEW ENGLAND CORP 9.5% 02/15/9	25,000
065416117	BANK UNITED CORP RIGHTS	100,800
06643P104	BANKFINANCIAL CORP	1,513
06652BAE3	BANKUNITED CAPITAL TRUST 3.125% 03/01/	100,000
066800103	BANRO CORPORATION	458
M18955100	BARAN GROUP LTD	7
06739H362	BARCLAYS BANK PLC 8.125% PERP PFD	5,685
06739H776	BARCLAYS BANK PLC/NY 7.1% PERP PFD 3	350
067774109	BARNES & NOBLE INC	41,246
068221100	BARNWELL INDUSTRIES INC	117
069567204	BARTON INDUSTRIES INC NEW	1
055262505	BASF AG	4
06985P100	BASIC ENERGY SERVICES INC	5,302
070005103	BASIC LEASING CORP	18,024
07011T306	BASIN WATER INC	53,017
070121207	BASIX CORP	205
07132XAU7	BATTERY PARK CDO LTD 0% 02/10/11 144A	5,000,000
072730302	BAYER AG-SPONSORED ADR	2
073176109	BAYTEX ENERGY TRUST-UNITS	1,242
07329M100	BBVA BANCO FRANCES SA-ADR	16,320
05534B760	BCE INC	1,000
073309999	BE INC ESCROW CUSIP	500
07385TAJ5	BEAR STEARNS COS INC/THE 5.7% 11/15/14	500,000
073846107	BEARCAT EXPLORATIONS LTD	111,500
074014101	BEASLEY BROADCAST GRP INC -A	156
074406AG4	BEAUMONT FING SER A	15,000
075811109	BECKMAN COULTER INC	1,072
075896100	BED BATH & BEYOND INC	6,520
076316GS1	BEDFORD CSD	7,400
077900108	BELL SAVINGS HOLDINGS INC	50,895
079867AH0	BELLSOUTH TELECOMMUNICATIONS INC 5.E	20,000

081331AE0	BELVOIR LAND LLC 5.3% 12/15/35 144A	15,000
081499AA3	BEN FRANKLIN RETAIL STORES 7.5% 06/01/0	10,000
083778DD9	BERGEN IMPT-A-RIDGEWO	50,000
084597202	BERKSHIRE BANCORP INC	60
086516101	BEST BUY CO INC	14,668
086553104	BEST PRODUCTS INC	463,555
087509105	BETHLEHEM STEEL CORP	3,781
087509402	BETHLEHEM STEEL CORP 2.5% PERP CV PF	100
087509303	BETHLEHEM STEEL CORP 5% PERP CV PFD	1,000
087866109	BEVERLY HILLS BANCORP INC	1,225
087822409	BEV-TYME INC	3,614
055434203	BG GROUP PLC-SPON ADR	82
088864103	BIFLYX INC	2,000
089239107	BIG INDIAN RESOURCES INC N/C FR BIG IND	1,000
09058V103	BIOCRYST PHARMACEUTICALS INC	15,270
09063H206	BIOMED REALTY TRUST INC 7.375% PERP PI	80
090636101	BIONIC PRODUCTS INC	1
090648106	BIOPLASTY INC	29,400
09059D102	BIO-QUANT INC	25
090908104	BIOSONICS INC	26,800
090913104	BIOSTIM INC	2,000
090917105	BIOSYNERGY INC	1,100
090881103	BIRKS & MAYORS INC	87
091250100	BIRMINGHAM STEEL CORP	100
091903104	BITEC DEVEL CORP	10,000
091935502	BLACKBOARD INC	3,965
09247Q106	BLACKROCK BROAD INV GR 2009	16
09255K108	BLACKROCK ENHANCED GOVT FUND	1,000
09255X100	BLACKROCK FLOAT RT INCOME ST	8,064
09247H106	BLACKROCK FLORIDA INSD 2008	1,934
09253N104	BLACKROCK MUNI HOLDINGS FUND	86,694
09254M105	BLACKROCK MUNIYIELD CALI FD	1,166
09255G107	BLACKROCK MUNIYIELD PA INSUR	416
092508209	BLACKROCK PREFERRED AND EQUITY ADV/	1
095180105	BLOUNT INTERNATIONAL INC	5,719
095602108	BLUE HOLDINGS INC	55
055950109	BMJ MEDICAL MANAGEMENT INC	2,000
05566T101	BNC BANCORP	48
05567LTW7	BNP PARIBAS 0% 04/29/10 BSKT	1,530,000
05567LUQ8	BNP PARIBAS 7% 07/15/13 MTN VAR	3,850,000
05567LML8	BNP PARIBAS 7.25% 04/27/22 MTN FLT	17,000
05565A202	BNP PARIBAS-ADR	60
05567SAA0	BNSF FUNDING TRUST I 6.613% 12/15/55 VAF	25,000
096606108	BOARDROOM BUSINESS PRODUCTS	30,000
096892104	BODISEN BIOTECH INC	34
097000103	BODYTEL SCIENTIFIC INC	217,391
097257BW8	BOGOTA GEN IMPT	45,000
097305106	BOGUE INTERNATIONAL INC	3
097519102	BOLDER TECHNOLOGIES CORP	100
097751AG6	BOMBARDIER INC 6.75% 05/01/12 144A	250,000
098904998	BONNEVILLE PACIFIC CORP ESCROW	21,392
099541203	BORDEN CHEMICALS & PLAS-UNIT	8,600

10138MAG0	BOTTLING GROUP LLC 5.5% 04/01/16	500,000
101706208	BOUNDLESS CORP	750
102183AK6	BOWATER INC - PRE-MERGER 6.5% 06/15/13	10,000
103304BB6	BOYD GAMING CORP 7.75% 12/15/12	250,000
103354106	BOYDS COLLECTION LTD	57
10382K102	BRACKNELL CORP	20
105756AE0	BRAZILIAN GOVERNMENT INTERNATIONAL E	77,500
10625K109	BRE-X MINERALS LTD	2,500
108763103	BRIDGFORD FOODS CORP	2,000
109214106	BRIGHTCUBE INC	93,500
109599100	BRILUND LTD	400
110122108	BRISTOL-MYERS SQUIBB CO	13,195
110394400	BRISTOW GROUP INC 5.5% 09/15/09 CV PFD	90
11130P104	BROADBAND HOLDRS TRUST	60
11133V108	BROADPOINT SECURITIES GROUP	1,110
111388104	BROADVIEW SAVINGS BANK CLEVELAND OF	2,300
111443107	BROADWAY FINANCIAL CORP-N.J.	26,886
112211107	BRONCO DRILLING CO INC	13,743
112214200	BRONCO OIL & GAS CO NEW	30
112502109	BROOKE CORP	85
114039100	BROOKLYN FEDERAL BANCORP INC	14
649842BN0	BROOKLYN UNION GAS 97 A2 SAVRS	700,000
649842BM2	BROOKLYN UNION GAS A1 SAVRS	600,000
114435100	BROOKS SATELLITE INC	400
114822109	BROTHERS GOURMET COFFEES INC	124
115637100	BROWN-FORMAN CORP-CLASS A	440
116475B37	BROWNSVILLE UTL SYS-A	75,000
117637GA0	BRYANT SD #23 REF	50,000
056032105	BTU INTERNATIONAL INC	1,426
118167105	BUCKEYE GP HOLDINGS LP	1,100
11835A105	BUCKHEAD AMERICA CORP	532
118502103	BUCKNELL INDUSTRIES INC	1,200
119848109	BUFFALO WILD WINGS INC	2,317
G16962204	BUNGE LTD 4.875% PERP CV PFD	96
121899CE6	BURLINGTON NORTHERN RR CO 6.55% 01/0	600
122016108	BURLINGTON RES COAL SEAM GAS	6,450
12232C108	BURNHAM PACIFIC PROPERTIES INC	2,000
122756109	BURRITT INTERFINANCIAL BANCORPORATIC	55,091
123159105	BURZYNSKI RESEARCH INSTITUTE	2,538
12466K107	C & E FURNITURE INDUSTRIES INC	1,839
126086107	C ME RUN CORP	700
13062PD66	CA DAILY-UNIV-A-3	900,000
13066YLE7	CA DEPT WTR VAR-F-5	200,000
13066YDB2	CA DEPT WTR-A	4,400
13062N7L5	CA FLTG RATE-A-1	500,000
13033KSP5	CA HFA-VAR-MFH III-A	450,000
13068H3K8	CA PUB WKS REF-A-UNIV	25,000
13068H6U3	CA PUB WKS-B-TEALE DA	210,000
13066KUS6	CA ST WTR-PRREF-X	10,000
13066KUU1	CA ST WTR-UNREF-X	100,000
13066KUX5	CA ST WTR-UNREF-X	490,000
130923AP0	CA STWD TOB-B-ASSET	50,000

130923AQ8	CA STWD TOB-B-ASSET	25,000
130923AR6	CA STWD TOB-B-ASSET	20,000
13016NAL8	CA TOB-ASSET-B-KERN	15,000
1307746W7	CA UNV SYSTEMWIDE-A	115,000
126925106	CABLETEL COMMUNICATIONS CORP	32,100
127233104	CADDO INTERNATIONAL INC	434
127761104	CAIRE INC	1
12960P107	CALGROUP GRAPHICS LTD	1,000
129609AB9	CALHOUN CBO LTD 0% 07/23/10 144A 1A VAF	3,000,000
13000B108	CALIBRE ENERGY INC	425,000
129897104	CALICO COMMERCE INC	1,855
130624KR9	CALIFORNIA	30,000
130923BF1	CALIFORNIA STATEWIDE	50,000
131096AF6	CALLAHAN NORDRHEIN-WESTFALEN GMBH	750,000
13199ADD0	CALPINE CORP 6% 09/30/14 CV	9,250
13199ADC2	CALPINE CORP/OLD 4.75% 11/15/23 CV	400,000
132042AG7	CAMBRIA PCR REF-BETHL	35,000
132618109	CAMCO FINANCIAL CORP	36
13433PAF1	CAMPBELL BRD LSE	100,000
M20791105	CAMTEK LTD	89
13642L100	CANADIAN OIL SANDS TRUST	899
137225108	CANARGO ENERGY CORP	1,282
138006309	CANON INC-SPONS ADR	100
885797AB6	CANWEST MEDIWORKS INC 8% 09/15/12	91
13874TAA0	CANWEST MEDIWORKS LP 9.25% 08/01/15	30,000
P20037AA8	CAP CANA SA 9.625% 11/03/13 REGS	45,000
P25625AE7	CAP SA 7.375% 09/15/36 REGS	70,000
139209100	CAPE BANCORP INC	196
139793103	CAPITAL BANK CORP	51
140065202	CAPITAL CORP OF THE WEST	6,252
14067E308	CAPSTEAD MORTGAGE CORP 1.26% PERP C	51
14067D102	CAPSTONE TURBINE CORP	37,404
14166N209	CAREADVANTAGE INC	58,408
142579DB4	CARLSBAD IMP ASM 95-1	15,000
141798108	CARRIBBEAN AMERICAN HEALTH	50
145628GX5	CARROLLTON FMRS ISD	250,000
147272108	CASCADE FINANCIAL CORP	9,174
147448104	CASELLA WASTE SYSTEMS INC-A	1,710
148372AK1	CASTAIC USD FACS-92-1	10,000
148881105	CATALYST SEMICONDUCTOR INC	144
14912L2Y6	CATERPILLAR FINANCIAL SERVICES CORP 5	17,609
149507105	CAVALIER HOMES INC	216
124857202	CBS CORP	25,856
125002105	CCR VIDEO CORP	5,500
125005207	CCX INC 5% PERP PFD	2,320
125137109	CEC ENTERTAINMENT INC	250
150811107	CEDYCO CORPORATION	6,300
150870202	CELANESE CORP 4.25% PERP CV PFD	25
15101QAB4	CELESTICA INC 7.875% 07/01/11	250,000
M2196W113	CELL KINETICS LT WTS AC K=1.0E-4 01/07/12	178
M2196W105	CELL KINETICS LTD	1,701
15188T108	CENTERLINE HOLDING CO	16,539

15234Q108	CENTRAIS ELEC BRAS-ADR PREF	2,524
649845EX8	CENTRAL HUDSON G&E SERIES C	600,000
156432106	CENTURY BANCORP INC -CL A	30
156492100	CENTURY CASINOS INC	116
12525D102	CFS BANCORP INC	694
161175AA2	CHARTER COMMUNICATIONS OPERATING L	250,000
163428105	CHELSEA THERAPEUTICS INTERNA	200
16411Q101	CHENIERE ENERGY PARTNERS LP	155,000
165167BC0	CHESAPEAKE ENERGY CORP 7.5% 09/15/13	250,000
167592UZ5	CHICAGO ARPT-AMT-C	5,000
167505DB9	CHICAGO BOE SCH-MBIA	100,000
167685KF2	CHICAGO SFM-SER A	260,000
167485EJ6	CHICAGO-A-PRERF	15,000
168490EC0	CHICO IMP BD NE SWR	20,000
16936R105	CHINA AUTOMOTIVE SYSTEMS INC	5,461
16936V106	CHINA BIOPHARMACEUTICALS HOL	216
16937R104	CHINA EASTERN AIRLINES-ADR	168
16945M105	CHINAMALLUSA.COM INC	1,000
16957HBK6	CHINO HILLS IMPT REF	5,000
169551GL6	CHINO REDEVREF-SER A	25,000
G2110R106	CHIPMOS TECHNOLOGIES BERMUDA	6,119
12542A206	CHS ELECTRONICS INC NEW	1,500
20440W105	CIA SIDERURGICA NACL-SP ADR	3,815
17162W206	CIBA SPECIALTY CHEMI-SP ADR	59
172216H97	CINCINNATI	30,000
171871AH9	CINCINNATI BELL INC 7% 02/15/15	250,000
172529109	CIPRICO INC	5,000
172855108	CITADEL GOLD MINES INC	2,000
17311U200	CITIGROUP CAPITAL XIX 7.25% 08/15/67 PFD	230
17310L201	CITIGROUP CAPITAL XVI 6.45% 12/31/66 PFD	2,420
172967556	CITIGROUP INC 8.5% PERP PFD F	4,000
172922106	CITIZENS & NORTHERN CORP	29
17461R106	CITIZENS FIRST BANCORP INC	1,756
176682102	CITIZENS SOUTH BANKING CORP	32
163316AB8	CITY OF CHELSEA SERIES B	25,000
75728MBQ6	CITY OF REDDING	100,000
12562M106	CKX INC	551
18051W109	CLARION COML HLDGS INC CL A	600
18451C109	CLEAR CHANNEL OUTDOOR-CL A	64,754
185630RW2	CLEMSON UNIV	100,000
125716100	CM COMMUNICATIONS INC	1,300
125820100	CML GROUP INC	5
125896AX8	CMS ENERGY CORP 6.3% 02/01/12	250,000
126132109	CNOOC LTD-ADR	640
196479ME6	CO HSG MFH CL I-B2	23,480,000
196479KN8	CO HSG-ADJ-TXB-MFH-A1	10,000
191216AH3	COCA-COLA CO/THE 5.75% 03/15/11	1,000,000
19248G106	COHEN & STEERS DIVIDEND MAJO	50
194014106	COLFAX CORP	240
19421R200	COLLECTORS UNIVERSE	1,109
194738L40	COLLIN-REF-PERM IMPT	175,000
195493408	COLONIAL BANCGROUP INC/THE 8.875% 03/	1,420

195872403	COLONIAL PROPERTIES TRUST 8.125% PERI	190
19623P101	COLONY BANKCORP	43
196885EB9	COLTON FACS REF-#89-2	10,000
197779101	COLUMBIA LABORATORIES INC	465
198415101	COLUMBIA SAVINGS & LOAN ASSC	405,954
199782103	COM TEL INC	4,600
205937105	COM21 INC	100
20030NAD3	COMCAST CORP 5.5% 03/15/11	9,000
20030NAJ0	COMCAST CORP 5.85% 11/15/15	500,000
200334100	COMDISCO HOLDING CO	140
2003369U1	COMDISCO INC 5.95% 04/30/49	3,000,000
2003369S6	COMDISCO INC 6.13% 08/01/49	2,000,000
200340107	COMERICA INC	42,929
200380103	COMFED BANCORP INC	165,227
200693208	COMMERCE ONE INC NEW	414
202259107	COMMERCIAL PROPERTY CORP	200
202656104	COMMODORE ENVIRONMENTAL SVCS	18
203278106	COMMONW SVGS ASSN/HOUSTON	100
203391107	COMMUNICATIONS CORP AMERICA	3
203900105	COMMUNICATIONS SYSTEMS INC	57
203752407	COMMUNITY BNCP ORD	10,217
203660105	COMMUNITY HEALTH COMPUTING CORP	144,350
20441W104	COMPANHIA DE BEBIDAS-ADR	91
20441W203	COMPANHIA DE BEBIDAS-PRF ADR	77,274
204494207	COMPARATOR SYSTEMS CORP NEW	5,500
20451N101	COMPASS MINERALS INTERNATION	2,648
20452CAA2	COMPLETE MANAGEMENT INC 8% 08/15/03 C	25,000
204938104	COMPOSITECH LTD	301,872
209929108	COMPUSONICS VIDEO CORP	170
89486N105	COMPUTER COMMUNICATIONS INC	1
205428105	COMPUTER STORE INC	300
20563P101	COMPX INTERNATIONAL INC	3,930
205768203	COMSTOCK RESOURCES INC	210
207865106	CONNECTIVITY TECHNOLOGIES	1,250
208254201	CONOLOG CORP 4% PFD SER A PFD	1,500
208892208	CONS CAPITAL NORTH AMERICA	11,000
2084649R0	CONSECO INC ESCROW 9% 10/15/06	50,000
20856D104	CONSOLIDATED ACORN RESOURCES LTD	300
209615BT9	CONSOLIDATED NATURAL GAS CO 6% 10/15	500,000
20959D100	CONSOLIDATED NRD RESOURCES LTD	40
21036U107	CONSTAR INTL INC	9,239
210430104	CONSTON CORP-CL A	253
210575AC0	CONSUMERS INTERNATIONAL INC 10.25% 0%	100,000
21061P106	CONSUMERS PACKAGING INC	30,000
210728101	CONSYGEN INC	6,000
210771200	CONTINENTAL AG-SPONS ADR	30
210802302	CONTINENTAL AIRLINE HOLDINGS 6.5% PFD	110
212072102	CONTINENTAL STEEL CORP	170
212172100	CONTINUCARE CORP	292
211915103	CONTINUUM GROUP A INC	302
211916101	CONTINUUM GROUP B INC	1,009
211918107	CONTINUUM GROUP D INC	1,009

21220C103	CONTOUR ENERGY CO	2,060
211919105	CONVERA CORP-CLASS A	1,425
212485106	CONVERGYS CORP	26,219
212540108	CONVERSE INC-DEL	15
21254S107	CONVERTED ORGANICS INC	700
213183Z74	COOK CNTY-REF-SER D	100,000
216844100	COOPERATIVE BANKSHARES INC	11
217213206	COPELAND (AL) ENTERPRISES 17.5% PFD	1,483
217296DP4	COPIAIGUE UFSD	50,000
217900109	COPPER LAKE EXPLORATIONS LTD	1,100
21851C109	CORDEX PETROLEUMS INC-CL A	15
N22717107	CORE LABORATORIES N.V.	228
218681104	CORE-MARK HOLDING CO INC	8,081
218916104	CORNERSTONE PROPANE PARTNERS LP-UN	11,000
22002T108	CORPORATE OFFICE PROPERTIES	1,212
21988K859	CORPORATE-BACKED TRUST CERTIFICATES	2,500
21988G353	CORPORATE-BACKED TRUST CERTIFICATES	3,420
21988G429	CORPORATE-BACKED TRUST CERTIFICATES	6,000
22025YAH3	CORRECTIONS CORP OF AMERICA 6.25% 03	250,000
22082D205	CORTS TRUST FOR AON CAPITAL 6.875% 03	7
G24419AA4	COSAN FINANCE LTD 7% 02/01/17 REGS	30,000
221462104	COSMOS RESOURCES INC	14
22236Q102	COUNTRY WORLD CASINOS INC	10,000
222372AM6	COUNTRYWIDE FINANCIAL CORP 0.5544% O!	559,260
222388209	COUNTRYWIDE FINANCIAL CORP 7% 11/01/3	3
222403107	COUNTY BANK-A FED SVGS BANK SANTA BA	108,105
22281N103	COVANTA ENERGY CORP	1,500
22282EAA0	COVANTA HOLDING CORP 1% 02/01/27 CV	10,000
G2552X108	COVIDIEN LTD	31,525
223141102	COVINGTON DEV GROUP INC	26,900
22405H107	COXHEATH GOLD HOLDINGS	20,000
12616K106	CP HOLDRS	50
126150101	CPC REXCEL INC	97,746
225222108	CRAY COMPUTER CORP	38,800
225227107	CRAZY EDDIE INC	325
225302AG3	CREDENCE SYSTEMS CORP 3.5% 05/15/10 C	4,000
22541LAH6	CREDIT SUISSE USA INC 5.5% 08/15/13	500,000
226406106	CRESUD S.A.-SPONS ADR	1,850
22674J107	CRITICAL INDs	135,100
22674T105	CRITICAL THERAPEUTICS INC	44
227483104	CROSS COUNTRY HEALTHCARE INC	3,688
22754R201	CROSS MEDIA MARKETING CORP NEW	87
227901AF2	CROSSLAND SVGS FEDL SVGS BK SR SUB C	5,000,000
228188AD0	CROWN AMERICAS LLC / CROWN AMERICAS	250,000
228392304	CROWN LABORATORIES INC NEW	4,000
228429106	CROWN NORTHCORP INC	80
228439105	CROWN PACIFIC PARTNERS LP UNITS LTD F	53,100
228769105	CRUCELL-ADR	1,032
229070107	CRYSTAL BRANDS INC	30,200
22942F101	CRYSTALLEX INTL CORP	2,365
126304AP9	CSC HOLDINGS INC 7.625% 04/01/11 B	250,000
126335991	CSF HOLDINGS	149,700

126349AB5	CSG SYSTEMS INTERNATIONAL INC 2.5% 06.	393,555
126408GK3	CSX CORP 6.15% 05/01/37	10,000
126419100	CTC COMMUNICATIONS GRP INC CTC COMM	83,673
12643W206	CTN MEDIA GROUP INC	33
23130H107	CURRENCYSHARES MEXICAN PESO	41
231705203	CUSTER CHANNEL WING CORP "B"	100
126667AF1	CV THERAPEUTICS INC 2.75% 05/16/12 CV	826,361
126650BF6	CVS/CAREMARK CORP 6.036% 12/10/28 144A	20
232489104	CYBERMATICS INC	200
232517102	CYBEROPTICS CORP	1,108
034625103	CYBERSENSOR INTERNATIONAL INC	2,500
23254B100	CYCLELOGIC INC	32
23254N104	CYCLON CAPITAL CORP	493
23255B208	CYCOMM INTERNATIONAL INC-WYO	1,000
232566109	CYMATICOLOR CORP	50
23257K107	CYNET INC - CL A	700
232760PU6	CYPRESS ETC ISD REF	200
23299AKS7	CYPRESS SEMICONDUCTOR CORP 1% 09/15	3,292,000
233356104	D W I CORP	36
233559RL9	DADE CNTY SEAPORT	46,100
233572GU4	DADE SPL OBG RF CAB-B	700,000
233806306	DAI NIPPON PRINT-SPON ADR	4,565
233835AT4	DAIMLER FINANCE NORTH AMERICA LLC 7.3	14,000
233860303	DAIRY MART CONVENIENCE STORE	37
234050AA0	DAISY SYSTEMS CORP 9% 05/31/14 CV	31,144
234062206	DAIWA HOUSE INDUS-UNSP ADR	479
Y1968P105	DANAOS CORP	4,701
23703P106	DARA BIOSCIENCES INC	70
237444104	DARTMOUTH BANCORP INC	9,369
237545108	DASSAULT SYSTEMES SA-ADR	2,517
238128102	DATATEC SYSTEMS INC	5,400
238199103	DATRONICS ENGINEERS INC	600
23918KAE8	DAVITA INC 6.625% 03/15/13	250,000
239427AE7	DAWSON RIDGE 1 REF-A	793
233038108	DBL LIQUIDATING TRUST CTF BEN INT CL A	4
233038306	DBL LIQUIDATING TRUST-CL C3	2,000
233094200	DCI TELECOMMUNICATIONS INC NEW	38
23316W100	DDS TECHNOLOGIES USA INC	12,000
241496108	DE ROSE INDUSTRIES INC	3,600
245217AM6	DEL MONTE CORP 8.625% 12/15/12	250,000
24661P104	DELCAHT SYSTEMS INC	386
247126105	DELPHI CORP	170,848
247126AD7	DELPHI CORP 6.55% 06/15/49	135,000
247361702	DELTA AIR LINES INC	1,275,892
24799AJV5	DELTA AIR LINES INC 10.375% 02/01/11	180,000
24799AKJ0	DELTA AIR LINES INC/OLD 10% 12/31/49	10,000,000
24799AJW3	DELTA AIR LINES INC/OLD 9.75% 05/15/21	595,000
247918105	DELTA FINANCIAL CORP	9,314
24802R506	DEMANDTEC INC	12,525
249906108	DESCARTES SYSTEMS GRP/THE	70
250557105	DESIGN WITHIN REACH INC	2,872
25153U204	DEUTSCHE BANK CAP FDG TRUST VIII 6.375'	95

252529102	DIALYSIS CORP OF AMERICA	382
252905203	DIAMOND FIELDS INTL LTD	525
25271C102	DIAMOND OFFSHORE DRILLING	44,928
253827109	DIGIRAD CORP	180
25406P200	DILLARD'S CAPITAL TRUST I 7.5% 08/01/38 PI	53
254547102	IONICS INC	2,263
25467B2P2	DISCOVER BANK/GREENWOOD DE 6% 02/24	60,000
254839J79	DISTRICT COLUMBIA REV	1,750,000
25476A5T2	DISTRICT OF COLUMBIA	150,000
254839J87	DISTRICT OF COLUMBIA	125,000
255402406	DIVINE INC-A	3,779
255519100	DIXIE GROUP INC	754
23325P104	DNP SELECT INCOME FUND INC	263
00130R103	DO NOT USE AHT CORPORATION	500
234053106	DO NOT USE DAISYTEK INTL CORP	97
269153102	DO NOT USE E.SPIRE COMMUNICATIONS I D	3,000
458742103	DO NOT USE INTERLIANT INC	4,150
698106101	DO NOT USE PANACO INC	16,526
75866G109	DO NOT USE REFCO INC	188
256135203	DOCTOR REDDYS LAB-ADR	467
256664103	DOLLAR FINANCIAL CORP	14,375
25746UAT6	DOMINION RESOURCES INC/VA 2.125% 12/15	14,000
25820R105	DORCHESTER MINERALS LP	71
25857EAA8	DOUBLE OAK CAPITAL TRUST SECURITIES 4	4,500,000
25857BAA4	DOUBLE OAK CAPITAL TRUST SECURITIES 4	7,600,000
25857CAA2	DOUBLE OAK CAPITAL TRUST SECURITIES 5	4,100,900
233293109	DPL INC	89,789
23330XAH3	DRS TECHNOLOGIES INC 6.625% 02/01/16	250,000
23331F108	DRX INC	10
23334L102	DSW INC-CLASS A	9,502
262615CW5	DU PAGE ETC CLG 502-A	15,600
263622BF8	DUBLIN IMP ASM 91-1	4,000
265338202	DUNE ENERGY INC	68
265435BF3	DUNELLEN BOE	150,000
26702K200	DUTCH HARBOR FINANCE SUB-TRUST 4.486	108
26745T101	DYADIC INTERNATIONAL INC	9,773
703044107	DYNACORE PATENT LITIGATION T	3,117
26816LAT9	DYNEGY HOLDINGS INC 8.375% 05/01/16	250,000
26817Q506	DYNEX CAPITAL INC	100
273335QH5	E LANSING-SPL ASSMT	5,000
274785FG4	E RUTHERFORD	25,000
268780103	E.ON AG -SPONSORED ADR	12
269803102	EAGLE-PICHER INDUSTRIES INC	1,635
273587SC0	EAST LYME-UNREF	200,000
276534104	EASTERN INSURANCE HOLDINGS	97
277196101	EASTERN VIRGINIA BANKSHARES	104
277281FF3	EASTHAM-SCH	2,900
277858106	EASYLINK SERVICES INTERNATIONA	188
27826U108	EATON VANCE MUNICIPAL INCOME	948
27876GAQ1	ECHOSTAR DBS CORP 6.375% 10/01/11	250,000
281023AN1	EDISON MISSION ENERGY 7.5% 06/15/13	250,000
268420106	EECO INC	68,594

26844P109	EFT BIOTECH HOLDINGS INC	1
268465101	EG CAPITAL INC	50
28264QE26	EKSPORTFINANS A/S 0% 11/30/10 BSKT	900,000
28264QH64	EKSPORTFINANS A/S 2.81% 05/28/09 MTN	1,000,000
283353LQ1	EL MONTE UHSD-A-PRERF	30,000
284131208	ELAN CORP PLC -SPONS ADR	112,645
285062204	ELECTRO BRAIN INTL CORP	328,029
25153Q658	ELEMENTS - DOGS OF DOW	200
29089Q105	EMERGENT BIOSOLUTIONS INC	8,357
290928100	EMGOLD MINING CORP	360
292505104	ENCANA CORP	3,368
29255WAG5	ENCORE ACQUISITION CO 6% 07/15/15	250,000
292555109	ENCORE COMPUTER CORP	100
29264A206	ENDWAVE CORPORATION	1,462
29265W207	ENEL SPA - ADR	650
29268T102	ENERGY FOCUS INC	8,885
29270J100	ENERGY RECOVERY INC	100
29355M200	ENOVA SYSTEMS INC	71
293912101	ENTERMEDIA INC	25,000
29383P100	ENTORIAN TECHNOLOGIES INC	14
293957106	ENTRECAP INTERNATIONAL INC	29,047
29406K104	ENVIRO PRODUCTS & TECH CORP	1,642
29406Q101	ENVIRONMENTAL ENERGY SERVICE	200
29409U109	ENVIROPUR WASTE REFIN & TECH	564
294096102	ENVIROSURE MANAGEMENT CORP	447,100
294100102	ENZO BIOCHEM INC	13,659
268766BF8	EOP OPERATING LP 6.8% 01/15/09	250,000
26881Q309	EPIX PHARMACEUTICALS INC	20,100
294268107	EPLUS INC	600
294588108	EQUITEC FINANCIAL GROUP INC	4,000
29477T109	EQUUS RESOURCES INC	25
295119S44	ERIE CNTY-REF/IMPT	30,000
295349104	ERIE LACKAWANNA INC	1
26884AAV5	ERP OPERATING LP 3.85% 08/15/26 CV	242,451
296052301	ESARCO INTERNATIONAL INC NEW	3,000
26884F102	ESB FINANCIAL CORP	88
29605W107	ESCALA GROUP INC	45
296056104	ESCALADE INC	174
296122TN4	ESCAMBIA SFM INT L-12	20,000
036005981	ESCROW ANNIES HOMEGROWN INC	3
29665WAF1	ESPRIT TELECOM GROUP PLC 10.875% 06/1!	23,000
297865107	ETRAVELSERVE.COM INC	157
298716101	EUROBANCSHARES INC	70
29977A105	EVERCORE PARTNERS INC-CL A	18,013
300072105	EVEREX SYSTEMS INC	355,705
30049A107	EVOLUTION PETROLEUM CORP	21
30049P708	EVOLVE SOFTWARE INC	648
30049R100	EVOLVING SYSTEMS INC	61
V3267N107	EXCEL MARITIME CARRIERS LTD	36,795
300867306	EXCHANGE APPLICATIONS INC	49
302088AJ8	EXDS INC 4.75% 07/15/08 CV	1,875,000
30161MAE3	EXELON GENERATION CO LLC 6.2% 10/01/17	7,000

302024EC4	EXETER TWP SD CAB	153,700
302051107	EXIDE TECHNOLOGIES	3,300
302088109	EXODUS COMMUNICATIONS KK	96,722
30215C101	EXPERIAN GROUP LTD-SPON ADR	274
30218UAB4	EXPRESSJET HOLDINGS INC 11.25% 08/01/2	4,000
302261102	EXTRACTIVE FUELS INC	600
30232F103	EYE CASH NETWORKS INC	65
M4146Y108	EZCHIP SEMICONDUCTOR LTD	1,508
302723101	F & M DISTRIBUTORS INC	113,005
302723AA9	F & M DISTRIBUTORS SR SUB NTS 11.5% 04/	15,000
302396106	F.A. TUCKER GROUP INC	32,180
302747100	FAB INDUSTRIES INC	2,500
303698104	FAIRCHILD CORP/THE - CL A	75
304253107	FAIRFIELD COUNTY BANCORP INC	3,300
304621105	FAIRFIELD-NOBLE CORP	47
307000109	FAMILY DOLLAR STORES	50,073
30701AAC0	FAMILY GOLF CENTERS INC 5.75% 10/15/04 C	6,075,000
307091108	FAMOUS RESTAURANTS INC	148,800
31359KQ75	FANNIE MAE REMICS 7% 12/18/26 51	10,000
307260208	FANSTEEL INC	60
311870109	FAST FOOD OPERAT	24,600
312088404	FAVRILLE INC	96
31331FAX9	FEDERAL EXPRESS CORP 1998 PASS THROI	160
3133XKJU0	FEDERAL HOME LOAN BANK SYSTEM 5.3% 0	100,000
3133X5G85	FEDERAL HOME LOAN BANK SYSTEM 5.35%	175,000
3133F1CV7	FEDERAL HOME LOAN MORTGAGE CORP 49	197,900
313400624	FEDERAL HOME LOAN MORTGAGE CORP 8.1	138,530
313549115	FEDERAL MOGUL FI WTS AC K=1.0 12/27/14	413
313586RC5	FEDERAL NATIONAL MORTGAGE ASSOCIATI	25,000
3135A0FX2	FEDERAL NATIONAL MORTGAGE ASSOCIATI	50,000
313586794	FEDERAL NATIONAL MORTGAGE ASSOCIATI	2,500
313586786	FEDERAL NATL MTG ASSN NON CUM PF	4,000
313747206	FEDERAL REALTY INVS TRUST	5,800
313765109	FEDERAL RESOURCES CORP	2,039
314093AA3	FEDERATED CBO LTD 0% 04/22/11 144A	3,000,000
31467L104	FERBER MINING CORP	1,000
315292AD4	FERRELLGAS ESCROW LLC/FERRELLGAS FI	250,000
315522102	FERTIL-A-CHRON INC	2,000
30242V205	FIAC ORD	500
315621888	FIAT SPA	2
316394105	FIDELITY SOUTHERN CORP	97
31678A103	FIFTH STREET FINANCE CORP	400
316780204	FIFTH THIRD CAPITAL TRUST VII 8.875% 05/1	71
316866102	FILENES BASEMENT CORP	3,000
317421303	FINANCIAL CORP OF AMERICA 8% PERP PFC	33
81369Y605	FINANCIAL SELECT SECTOR SPDR	129,820
317922409	FINET.COM INC	165
317884203	FINLAY ENTERPRISES INC	368
317928109	FINOVA GROUP INC/THE	200,000
31845F100	FIRST ADVANTAGE CORP-CL A	555
318472107	FIRST AMERICAN BK&TR/PALM BC	151,436
318672102	FIRST BANCORP PUERTO RICO	33,820

319285102	FIRST BANKERS TRUST & SAVINGS ASSN-MI	3,110
319417101	FIRST CAPITAL HOLDINGS CORP	94,000
319418109	FIRST CAPITOL FINANCIAL CORP	60,506
319459202	FIRST CITIZENS BANC CORP	92
32020F105	FIRST FED BNCSHS OF ARKANSAS	40
32017G108	FIRST FEDERAL BANCSHARES INC /DE	129,643
32019D103	FIRST FEDERAL SAVING BANK OF GEORGIA	2,500
320205107	FIRST FILMS INC	325,051
32054K798	FIRST INDUSTRIAL REALTY TRUST INC 7.25%	3
320744105	FIRST M & F CORP	23
320795107	FIRST MARINER BANCORP INC	74
320877103	FIRST MIDWEST FINL CORP	11
32111B104	FIRST NATIONAL BANCSHARES	2,900
33582R107	FIRST NEW YORK BANK FOR BUSINESS	2,600
320734106	FIRST OF LONG ISLAND CORP	25
335902102	FIRST PHONE CORP	200
336408109	FIRST SERVICE BANK FOR SVGS LEOMINIST	20,600
33646W100	FIRST SOUTH BANCORP INC /INC	1,096
33644N102	FIRST SOUTHERN BANCORP INC/B	10
337363AE5	FIRST UNION INSTITUTIONAL CAPITAL I 8.04	50,000
33741H107	FIRST UNITED CORP	19
33761G104	FIRSTBANK CORP/ALMA MICH	119
33761KW84	FIRSTBANK PUERTO RICO 5% 04/04/18 CD	10,000
33761X107	FIRSTCITY FINANCIAL CORP	199
338032AX3	FISHER SCIENTIFIC INTERNATIONAL INC 3.2	14,000
338032BB0	FISHER SCIENTIFIC INTERNATIONAL INC 6.1	460,000
338032AZ8	FISHER SCIENTIFIC INTERNATIONAL INC 6.7	5,000
338153P94	FITCHBURG LN SER A	25,000
343136TU1	FL TPK REF-TRN-A	50,000
337930101	FLAGSTAR BANCORP INC	416,288
G3529T105	FLAGSTONE REINSURANCE HOLDIN	4,891
339130106	FLEMING COMPANIES INC	10,320
339382103	FLEXSTEEL INDs	72
33938EAJ6	FLEXTRONICS INTERNATIONAL LTD 6.5% 05.	250,000
33941M104	FLIGHT INTERNATIONAL GROUP INC NEW	50
339734105	FLOATING POINT S	219,585
34065C104	FLORIDA FEDERAL SAVINGS BANK	1,000
343247102	FLORIDA WEST AIRLINES INC	1,200
34407T104	FLYI INC	80
302473103	FM AMERICAN INTERNATIONAL INC	1,100
30253R101	FNX MINING CO INC	11
344155205	FOCAL COMMUNICATIONS CORP	24,900
344159108	FOCUS ENHANCEMENTS INC	92
344402PP1	FOLSOM TAX-UNREF-#10	10,000
34459U306	FONIX CORP	13
345397TZ6	FORD MOTOR CREDIT CO LLC 7% 10/01/13	9,229,000
346233109	FORESTAR REAL ESTATE GROUP	210
34963Y109	FORTUNE CREDIT & INSURANCE	56
34969Q100	FORTUNET INC	23
883350100	FOURTEEN ELEVEN HOLDING CO	83
302571104	FPL GROUP INC	9,078
HEE290301	FRACTIONAL PROXYMED INC	66,600

35177Q204	FRANCE TELECOM SPONSORED ADR REP C	338
351804109	FRANCHISE DEVELOPMENT CORP	15,000
35183P109	FRANCISCAN OIL CO	1,000
35241Q107	FRANKFORT TOWER INDUSTRIES I	324
354613101	FRANKLIN RESOURCES INC	7,421
356900100	FREEDOM SAVINGS & LOAN ASSN TAMPA FL	200
356713107	FREEPORT MCMORAN OIL & GAS ROYALTY	99
35671D782	FREEPORT-MCMORAN COPPER & GOLD INC	72
358010106	FREQUENCY ELECTRONICS INC	88
358029106	FRESENIUS MEDICAL CARE-ADR	254
358036101	FRESH MAID INC	133
358430106	FRIEDE GOLDMAN HALTER INC	47
358616100	FRIES ENTERTAINMENT INC	120,692
35903Q106	FRONTEER DEVELOPMENT GROUP	1,611
359059102	FRONTIER AIRLINES HOLDINGS	158
17453BAP6	FRONTIER COMMUNICATIONS CORP 6.25% (250,000
35907U301	FRONTIER FINANCING TRUST 6.25% 10/16/26	2,050
359081106	FRONTIER INSURANCE GROUP INC	97,201
35914PAH8	FRONTIER OIL CORP 6.625% 10/01/11	250,000
35921N101	FRONTLINE CAPITAL GROUP	766
336919105	FST TR-VAL LN EQ ALL IND FND	70
302941109	FTI CONSULTING INC	999
35958N107	FUJIFILM HOLDINGS CORP-ADR	9,296
360266100	FULTON FEDERAL SAVINGS BANK ATLANTA	87,341
M47095100	FUNDTECH LTD	1,220
360906200	FUTURE COMMUNICATIONS INC NEW	12,096
36114A104	FUTURE EDUCATIONAL SYSTEMS	60
36114Q307	FUTURELINK CORPORATION	1,156
G3704F102	FUWEI FILMS HOLDINGS CO LTD	2,000
361900103	G.N.C. ENERGY CORP	470
362389108	GA EXPRESS INC	2,000
36240B109	GABELLI CONV AND INCOME SEC	29
36240B307	GABELLI CONVERTIBLE AND INCOME SECUF	92
362447104	GABRIEL TECHNOLOGIES CORP	51
362903106	GALACTIC RESOURCES LTD	9,800
36318D102	GALAXY ONLINE INC	3,000
364478NB9	GALVESTON PREREF-CAB	5,000
364478NK9	GALVESTON-UNREF-CABS	15,000
36293YAD7	GAMESTOP CORP / GAMESTOP INC 8% 10/0	10,000
36467W109	GAMESTOP CORP-CLASS A	7,369
364717108	GANDALF TECHNOLOGIES INC	9,850
364730101	GANNETT CO	12,096
364736306	GANTRY CORP NEW	10,000
367299104	GASTAR EXPLORATION LTD	592
367348109	GATEHOUSE MEDIA INC	47,445
367648102	GATEWAY MEDICAL SYSTEMS INC	200
361492101	GBC CLOSED CIRCUIT TV CORP	3,500
36160B105	GDF SUEZ-SPON ADR	3
368903100	GEMINI RESOURCES INC	1,090
368670105	GEN TERM CORP	10
Y2685T107	GENCO SHIPPING & TRADING LTD	9,426
369497102	GENERAL DEVELOPMENT CORP NEW	7,360

369622CF0	GENERAL ELECTRIC CAPITAL CORP 1.7617%	225,000
36999ADF8	GENERAL ELECTRIC CAPITAL CORP 1.87% F	187,500
369622DS1	GENERAL ELECTRIC CAPITAL CORP 1.92% 1	246,600
369712104	GENERAL ELECTRONICS INC	900
370054108	GENERAL HOMES CORP	300
370054AB4	GENERAL HOMES CORP S/NOTES-REG CALI	28,984,000
370172108	GENERAL KINETICS INC	2,600
370442691	GENERAL MOTORS CORP 1.5% 06/01/09 CV F	124
370442741	GENERAL MOTORS CORP 4.5% 03/06/32 CV F	75
370442AJ4	GENERAL MOTORS CORP 8.8% 03/01/21	7,000
371532854	GENESCO INC-SUB CUM CONV PFD PFD	25
371912106	GENESIS HEALTH VENTURES/OLD	500
372257105	GENEVA STEEL HOLDINGS CORP	397,690
37229P507	GENITOPE CORP	54,198
37244C101	GENOMIC HEALTH INC	166
G3922B107	GENPACT LTD	985
37245X104	GENTEK INC	120
372912105	GEO INTERNATIONAL CORP	1,000
373109BL0	GEORGETOWN UNIVERSITY SER B SAVRS	200,000
373298BV9	GEORGIA-PACIFIC LLC 8.125% 05/15/11	250,000
373658103	GEOTEL INC	1,200
373686104	GEOVIC MINING CORP	496
37373P105	GERDAU AMERISTEEL CORP	200,417
373737105	GERDAU SA -SPON ADR	2,942
373865104	GERMAN AMERICAN BANCORP	188
374658102	GIBRALTAR FINANCIAL CORP	600
37517W107	GIGABEAM CORP	455
376365102	GITANO GROUP INC	38,400
M52020100	GIVEN IMAGING LTD	3,520
376392304	GLACIER HOLDINGS INC	1,625
37733W105	GLAXOSMITHKLINE PLC-SPON ADR	36,880
G3921A175	GLOBAL CROSSING LTD	24,377
379320203	GLOBAL DIAMOND RESOURCES INC	35,000
37943U105	GLOBAL FREIGHT INTEGRATORS I	1
37944W209	GLOBAL MATRECHS INC	20
37940X102	GLOBAL PAYMENTS INC	1,015
37936Y106	GLOBAL SATELLITE NETWORK INC	1,500
37939M109	GLOBAL TECHNOVATIONS INC	1,500
37936U104	GLOBAL TELESYSTEMS INC	90
37936U401	GLOBAL TELESYSTEMS INC 7.25% PERP CV F	30,320
379399108	GLOBALNET CORP	5,000
G3930H104	GLOBALSTAR TELECOMMUNICATIONS COM :	11,715
37958F209	GLOBETEL COMMUNICATIONS CORP	616
3704A0TZ5	GMAC LLC 5.35% 11/15/09 SMN	39,700
3704A0MJ8	GMAC LLC 5.5% 06/15/09 SMN1	250,000
3704A0BX9	GMAC LLC 6.3% 10/15/13 SMN2	50,000
37042GW28	GMAC LLC 6.5% 02/15/13 SMN	10,000
370425SL5	GMAC LLC 6.75% 12/01/14	6,334,200
36186C301	GMAC LLC 7.35% 08/08/32 PFD	73
36186C509	GMAC LLC 7.375% 12/16/44 PFD	507
38059T106	GOLD FIELDS LTD-SPONS ADR	2,730
38068NAB4	GOLD RESERVE INC 5.5% 06/15/22 CV	1,000

380956409	GOLDCORP INC	335,257
380811208	GOLDEN BURRO CORP COM NEW	400
380966101	GOLDEN FORTUNE INVESTMENTS LTD	20,000
38144G804	GOLDMAN SACHS GROUP INC/THE 4% PERP	2,000
38144X500	GOLDMAN SACHS GROUP INC/THE 6.2% PER	800
380934109	GOLDOME	557,453
381904101	GOLDWINN RESOURCES LTD [DUAL LISTED]	200
38168Y103	GOLFSMITH INTERNATIONAL HOLD	17
382123107	GOOD SOFTWARE CORP	1,716
383406105	GOSS & DE LEEUW MACH CO	135
383413AA9	GOSS GRAPHIC SYSTEMS 12.25% 11/19/05	3,006,863
383450103	GOTHAM APPAREL CORP	10,000
36225V104	GP STRATEGIES CORP	1,755
38528A209	GRAND CENTRAL CAPITAL TRUST 4.488% PE	26
38869PAB0	GRAPHIC PACKAGING INTERNATIONAL INC 8	250,000
390748200	GREAT LAKES RECREATION	36
39167B102	GREATER CHINA FUND	199
39138C809	GREAT-WEST LIFECO INC 5.9% PERP PFD F	1
393122106	GREEN MOUNTAIN COFFEE ROASTE	76,700
396066BX9	GREENVILLE SD BLDG	1,040,000
397624206	GREIF INC-CL B	17
398433AC6	GRIFFON CORP 4% 07/18/23 CV 2ND	1,000
883353104	GROUP INC/THE	20,993
362270100	GSE MULTIMEDIA TECH CORP	5,000
36241U106	GSI TECHNOLOGY INC	200
36229RLU1	GSR MORTGAGE LOAN TRUST 5.5% 09/25/19	70,000
36266WAG7	GSR MORTGAGE LOAN TRUST 6% 01/25/27 1%	295,000
36229JAC1	GST EQUIPMENT FUNDING 13.25% 05/01/07	40,319,000
36228YAC9	GST NETWORK FUNDING INC 10.5% 05/01/08	51,293,000
36228XAB3	GST USA INC 13.875% 12/15/05 *	10,310,000
36230D206	GSV INC	40
391674DR6	GTR CLEVELAND TRN	30,000
40108N106	GUARANTY FINANCIAL GROUP	1,364
403203102	GUNTHER INTERNATIONAL LTD	1,000
36237L102	GVC VENTURE CORP	215
404508202	HACHIJUNI BANK LTD-UNS ADR	382
404429102	HA-LO INDUSTRIES INC	20,582
407272G23	HAMILTON HOSP-G-CHILD	10,000
40963P105	HANA BIOSCIENCES INC	6,100
409900107	HANCOCK FABRICS INC/DE	74
410252100	HANDLEMAN CO	898
413627AZ3	HARRAHS OPERATING CO INC 10.75% 02/01/	5,000,000
41315RAY0	HARRIS HLTH-B-SCH HLT	5,000
41457P106	HARRIS STRATEX NETWORKS-CL A	2,026
4165X2BJ4	HARTFORD LIFE INSURANCE CO 0% 07/09/15	5,000,000
41752X101	HARVEST ENERGY TRUST-UNITS	312,073
41902R103	HATTERAS FINANCIAL CORP	620
420261109	HAWKINS INC	19
420520AL2	HAWTHORNE PKG REF -1	25,000
420513CS0	HAWTHORNE REDEV 99-1B	25,000
42219T105	HEALTHCARE AMERICA INC	200
422357103	HEARTLAND PARTNERS LP-A	187,400

42722X106	HERITAGE FINANCIAL CORP	60
430067108	HIGHLAND DISTRESSED OPPORTUN	10,129
432308KH6	HILLSBORO AVIATION RF	80,000
433548104	HIRSCH CHEMIE LTD	1,305
887315AY5	HISTORIC TW INC 6.875% 06/15/18	5
40419U203	HIV-VAC INC	250
40424G108	HMN FINANCIAL INC	68
435902101	HOLLIS-EDEN PHARMACEUTICALS	571
437062102	HOME CENTERS INC	3,576
43738R109	HOMEBANC CORP/GA	60,200
438701MG6	HONOLULU WSTWTR 2ND-A	100,000
440530202	HORN SILVER MINES INC	305
44106M508	HOSPITALITY PROPERTIES TRUST 7% PERP	80
44108EAST7	HOST HOTELS & RESORTS LP 7.125% 11/01/1	250,000
44176R106	HOUSE OF TAYLOR JEWELRY INC	5,218
442331KU7	HOUSTON-REF-PUB IMP-F	75,000
40426W408	HRPT PROPERTIES TRUST 7.125% PERP PFC	28
40426W309	HRPT PROPERTIES TRUST 8.75% PERP PFD I	34
441812GD0	HSBC FINANCE CORP 6.5% 11/15/08	109,200
40431N104	HSW INTERNATIONAL INC	2,211
443510102	HUBBELL INC -CL A	435
44485Q203	HUMAN PHEROMONE SCIENCES INC	23,000
447773102	HURRAY! HOLDING CO LTD-ADR	153
448954107	HYPERDYNAMICS CORP	2,658
450737101	IBERDROLA SA-SPONSORED ADR	71
45107K102	IBIOPHARMA INC	96
45103B205	IBIZ TECHNOLOGY CORP NEW	100
44929Y101	ICT GROUP INC	419,495
45166R204	IDENIX PHARMACEUTICALS INC	7,706
451691208	IEXALT INC	2
45201YGL5	IL HSG DEV-E1-HOMEOWN	25,000
452151VY6	IL ST	100,000
4521502S3	IL ST-FIRST SER	250,000
452252DE6	IL TOLL HWY	250,000
451735104	ILIO INC	6,966
45236K106	ILOVETV ENTERTAINMENT INC	5,000
44973Q103	I-MANY INC	1,092
452467202	IMEDIA INTERNATIONAL INC	52
45253H101	IMMUNOGEN INC	421
45254P102	IMPAC MORTGAGE HOLDINGS INC	14,362
45254P409	IMPAC MORTGAGE HOLDINGS INC 9.125% PE	6
452553308	IMPALA PLATINUM-SPON ADR	227
45255G101	IMPATH INC	5,000
452722101	IMPERIAL CORP OF AMERICA	9,981
452729106	IMPERIAL CREDIT INDUSTRIES	62
452729114	IMPERIAL CREDIT INDUSTRY-W08	108
453038408	IMPERIAL OIL LTD	340,225
453096208	IMPERIAL SUGAR CO	4,795
453096109	IMPERIAL SUGAR CO NEW	2,284
45321T103	IMPSAT FIBER NETWORKS INC	12,475
454898HV2	IN PWR SUPPLY REF -B	10,000
452918105	IN STORE ADVERTISING INC	50,300

45323G109	INACOM CORP	1,236
45804KAA6	INC MONEY MARKET SECURITIES 4.469% 08/1	1,424,100
45805EAA9	INC MONEY MARKET SECURITIES 4.472% 02/	500,000
45804QAA3	INC MONEY MARKET SECURITIES 4.488% 12/	988,600
45805AAAT7	INC MONEY MARKET SECURITIES 4.489% 02/	4,500,000
45805CAA3	INC MONEY MARKET SECURITIES 4.497% 02/	2,500,000
45804VAA2	INC MONEY MARKET SECURITIES 4.748% 02/	700,000
45804RAA1	INC MONEY MARKET SECURITIES 5.188% 12/	2,500,000
M5364E104	INCREDIMAIL LTD	200
45337C102	INCYTE CORP	2,000
45383TAT5	INDEPENDENT BANK EAST MICHIGAN 4.7% 11	10,000
454990599	INDIA FUND INC	328
455167UW4	INDIANA UNIV SER A	16,800
455708BY2	INDIO IMPT-ASM #02-1	20,000
Y20721AE9	INDONESIA GOVERNMENT INTERNATIONAL E	600,000
456056704	INDRL DEV BK ISRAEL 7.50%PRF-D PFD	10
456056803	INDUSTRIAL DEV BK OF ISRAEL 6% PREF SEI	1,062
456132208	INDUSTRIAL ENTERPRISES OF AM	300
81369Y704	INDUSTRIAL SELECT SECT SPDR	373
45661TAB7	ENERGY LP/ENERGY FINANCE CORP 6.875% 1:	250,000
45669R503	INFORMATION ARCHITECTS CORP	719
456908300	INFORMATION MGMT TECH -CL A	70
456751106	INFORMATION SCIENCE INC	13,600
45678T201	INFOSPACE INC	31,193
456788108	INFOSYS TECHNOLOGIES-SP ADR	1,254
456798107	INFOTECHNOLOGY INC	22,600
456837707	ING GROEP NV 7.375% PERP PFD	3,000
457030104	INGLES MARKETS INC -CL A	6,167
45773Y105	INNERWORKINGS INC	333,005
45764M102	INNOTEK CORP-ARK	3,250
57059N109	INNOVATION HOLDINGS	1
45764H103	INNOVATION INTL INC	1,500
45773R100	INNOVATIVE CARD TECHNOLOGIES	60
45767W107	INNOVATIVE HOLDINGS & TECH	4,993
45765P104	INNOVET INC	25,600
457732105	INSPIRE INS SOLU	2,300
45809F104	INSURED MUNI INCOME FUND	816
45811A101	INTACTA TECHNOLOGIES INC	11,400
458108602	INTEGRATED BARTER INTL INC NEW \$0.04 P/	75
45811V105	INTEGRATED BIOPHARMA INC	96
45812C106	INTEGRATED HEALTH SERVICES	320
458124104	INTEGRATED RESOURCES INC	4,890
458140100	INTEL CORP	465,965
458154200	INTELLIGENT BUSINESS COMM CP	300
45815W208	INTELOGIC TRACE INC 10% PFD PFD	12,392
45815W109	INTELOGIC TRACE INC NEW	109,768
45865V100	INTERCONTINENTALEXCHANGE INC	6,195
458665106	INTERFACE INC-CL A	25,766
45881K104	INTERMET CORP	320,000
45912V103	INTERNATIONAL BIOFUEL & BIOCHEMICAL C	15
459157103	INTERNATIONAL BRANDS INC	1
459157202	INTERNATIONAL BRANDS INC CV	1

459196101	INTERNATIONAL BURGERS NOW LTD	3,334
459280103	INTERNATIONAL COMMUNICATIONS	200
45950Q404	INTERNATIONAL FAST FOOD CORP	231
45951A101	INTERNATIONAL FIGHT LEAGUE I	205,550
459745FP5	INTERNATIONAL LEASE FINANCE CORP 5% 0	105,000
45986B108	INTERNATIONAL META SYSTEMS	2,538
460188105	INTERNATIONAL PRECIOUS MINER	15
460186109	INTERNATIONAL PRODUCTS INC	6
460277106	INTERNATIONAL ROYALTY CORP	1,930
46031KAA9	INTERNATIONAL SEMI TECH MICROELEC INC	100,000
46049K200	INTERNATIONAL TILLEX ENTERPR	6,150
46058G504	INTERNATIONAL WIRELESS COMMUNICATIO	423,014
46059V104	INTERNET INFRASTRUCTURE HOLD	200
460951106	INTEROIL CORP	700
46114T508	INTERWOVEN INC	5,853
459200101	INTL BUSINESS MACHINES CORP	275,301
459356101	INTL CONSUMER BR ORD	20,800
45950T101	INTL FIBERCOM INC	450
459548103	INTL GAMING MANAGEMENT INC	102,100
460263106	INTL RESEARCH & DEVELOPMENT CORP-DEI	136,796
461202103	INTUIT INC	6,452
46120E602	INTUITIVE SURGICAL INC	16
461204208	INVENSYS PLC -SPON ADR	600
46128X107	INVESTAMERICA INC	200
461368102	INVESTMENT GRADE MUNI INC FD	304
46150T107	INVESTORS FINANCIAL CORP-VA	59,639
46183MAA1	INVICTA CAPITAL LLC 5.35% 12/15/36 144A 14	3,500,000
46183MAD5	INVICTA CAPITAL LLC 6.47% 12/15/36 144A 14	3,000,000
46205AAC7	ION MEDIA NETWORKS INC 11% 07/31/13 CV	1,000
46205A806	ION MEDIA NETWORKS INC 12% 08/31/13 PFC	15
46205P100	ION NETWORKS INC	100
462211103	IONIC FUEL TECHNOLOGY INC	2,000
06738C786	IPATH GOLDMAN SACHS CRUDE	35
449816206	IPM INC	12,000
46268KAJ4	IRIDIUM LLC 13% 12/31/35 A	5,000
46268KAK1	IRIDIUM LLC 14% 07/15/49 B	2,600,000
463228205	IRONSTONE GROUP INC	6,808
463349100	IROQUOIS BRANDS LTD	16,759
P5880CAA8	IRSA INVERSIONES Y REPRESENTACIONES S	150,000
450052303	IRT CORP	96,791
464285105	ISHARES COMEX GOLD TRUST	245
464287796	ISHARES DJ US ENERGY SECTOR	1,429
464288752	ISHARES DJ US HOME CONSTRUCT	8,415
464287846	ISHARES DJ US INDEX FUND	99
464287440	ISHARES LEHMAN 7-10YR TREAS	525
464288612	ISHARES LEHMAN INTERMEDIATE	5
464287465	ISHARES MSCI EAFE INDEX FUND	53,398
464287465	ISHARES MSCI EAFE INDEX FUND	95,822
464286830	ISHARES MSCI MALAYSIA	48
464286780	ISHARES MSCI SOUTH AFRICA IN	55
464286749	ISHARES MSCI SWITZERLAND IND	23
464286731	ISHARES MSCI TAIWAN INDEX FD	124,959

464286624	ISHARES MSCI THAILAND INVSTB	42
464287556	ISHARES NASDAQ BIOTECH INDX	19,224
464287614	ISHARES RUSSELL 1000 GROWTH	274
464287622	ISHARES RUSSELL 1000 INDEX	28,108
464287648	ISHARES RUSSELL 2000 GROWTH	40,876
464287499	ISHARES RUSSELL MIDCAP INDEX	417
464287309	ISHARES S&P 500 GROWTH INDEX	1,300
464287325	ISHARES S&P GLBL HEALTHCARE	47
464287291	ISHARES S&P GLBL TECH SECTOR	250
464287572	ISHARES S&P GLOBAL 100	34
46428R107	ISHARES S&P GSCI COMMODITY I	67
464287374	ISHARES S&P NA NAT RES S I F	391
464287804	ISHARES S&P SMALLCAP 600	231
45031UBC4	ISTAR FINANCIAL INC 5.5% 06/15/12	15,000
465266104	IT GROUP INC/THE	1,000
45032C100	ITA HOLDINGS INC	2,200
465395952	ITALY FUND INC ESCROW	2,768
46564T107	ITERIS INC	408
450637AA1	ITSA LTD 12% 12/20/04	6,669
46579N103	IVANHOE MINES LTD	15,936
470082207	JAGGED EDGE MTN GEAR INC NEW	8
470236100	JAMCO LTD	2,000
47030M106	JAMES HARDIE INDS-SPONS ADR	65
470330101	JAMES MADISON LTD	200
471057109	JAPAN EQUITY FUND	1,081
708130AA7	JC PENNEY CORP INC 8% 03/01/10	250,000
466127107	JEC LASERS INC	70
473155AL3	JEFFERSON CO MO IDA 1ST MTG RV DE DOT	10,000
472653BH6	JEFFERSON LTD-FSA-CR	50,000
474243102	JEFFERSON NATIONAL BANK WATERTOWN I	36,892
47559A103	JEFFERSONVILLE BANCORP/N Y	200
476153309	JENNIFER CONVERTIBLES INC AUCT	44
47712U103	JET DRILL CANADA INC	55
477144208	JETBORNE INTERNATIONAL INC NEW	70
466221207	JM RESOURCES ORD	206
47758P307	JO-ANN STORES INC	12,083
244217BG9	JOHN DEERE CAPITAL CORP 7% 03/15/12	104,000
41013P749	JOHN HANCOCK TAX-ADVANTAGED	1,502
480237106	JONES PLUMBING SYSTEMS INC	11,815
480838101	JOS A BANK CLOTHIERS INC	50,001
481165108	JOY GLOBAL INC	6,551
61688AAX6	JP MORGAN & CO INC/OLD 6% 01/15/09 MTNA	49,000
46623D200	JP MORGAN CHASE CAPITAL X 7% 02/15/32 P	1,260
46626V207	JP MORGAN CHASE CAPITAL XI 5.875% 06/15.	30
481227AA4	JP MORGAN CHASE CAPITAL XVIII 6.95% 08/1	100,000
46624D100	JPM INDUSTRIES INC	1,279,289
48123MQU9	JPMORGAN CHASE & CO 7.5% 02/08/23 MTN \	1,250,000
48121CRP3	JPMORGAN CHASE BANK NA 0% 03/19/09 Cd	2,500,000
48121CA89	JPMORGAN CHASE BANK NA 10% 12/05/22 CL	11,750,000
48121CA97	JPMORGAN CHASE BANK NA 12/07/22 CD VAF	15,280,000
48121CTK2	JPMORGAN CHASE BANK NA 8% 05/15/17 CD	6,340,000
48203R104	JUNIPER NETWORKS INC	98,423

482124MA9	JURUPA USD	200,000
48213P106	JUST FOR FEET INC COM STK	38
482228103	JYRA RESEARCH INC	2,500
483008AE8	KAISER ALUMINUM & CHEMICAL CORP 9.875%	150,000
483062105	KAISER INDUSTRIES CORP	2
485105AG5	KANSAS CITY SPL FACS	355,000
486606205	KAYNE ANDERSON MLP INVESTMENT CO 8.6	1
486905102	KAZAKSTAN GOLDFIELDS CORP	1,000
48240JAA5	KBC INTERNATIONALE FINANCIERINGSMAAT	3,000,000
488357104	KELWYNN INC DEL	50
488382102	KEMP INDUSTRIES INC-DEL	150
48880L107	KENDLE INTERNATIONAL INC	6,555
489084103	KENILWORTH SYSTEMS CORP	525
490057106	KENSEY NASH CORP	1,881
49225RAY2	KERN HSG-A-SUB 7-RMK	15,000
492386AS6	KERR-MCGEE CORP 6.875% 09/15/11	250,000
49326R104	KEY3MEDIA GROUP INC	275
493267108	KEYCORP	23,248
49327Q204	KEYCORP CAPITAL IX 6.75% 12/15/66 PFD	40
493397103	KEYSTONE CAMERA PRODUCTS CORP	100
494152PJ4	KILLEEN ISD-REF	50,000
49427F504	KILROY REALTY CORP 7.5% PERP PFD F	24
49427F405	KILROY REALTY CORP 7.8% PERP PFD E	417
49446R109	KIMCO REALTY CORP	27,349
49446R869	KIMCO REALTY CORP 6.65% PERP PFD F	70
494605108	KINETIC DESIGN SYS LTD CL A	600
494607104	KINETIC MINERALS INC	400
49474EEJ8	KING CNTY-REF	475,000
494689AU6	KING DEV TAX REF REDV	10,000
49548WAC9	KING GEORGE IDA VAR	200,000
496904103	KINGSWAY FINANCIAL SERVICES	600
496902404	KINROSS GOLD CORP	24,552
497350306	KIRIN HOLDINGS CO-SPON ADR	3,627
498326107	KITTY HAWK INC	2,000
49834M100	KLABIN SA-SPONS ADR	1,000
498552108	KLEINERTS INC	750
482484102	KLH COMPUTERS INC	250
498764109	KLYSTRONICS INC	20
48258VAF6	KMART CORP PASS THROUGH TRUST 1995-k	28,000
482580206	KMS INDUSTRIES INC	12
49924N109	KNOWLEDGEBROKER INC	8
50015Q100	KODIAK OIL & GAS CORP	318
500255AQ7	KOHL'S CORP 6.875% 12/15/37	589,191
500453105	KOMAG INC	1,700
500458401	KOMATSU LTD -SPONS ADR	100
50047H201	KONA GRILL INC	489
500467402	KONINKLIJE AHOLD-SP ADR	2
50060P106	KOPPERS HOLDINGS INC	9,124
500605AB6	KOPPERS INC 9.875% 10/15/13	10,000
50063B104	KOREA EQUITY FUND	198
501044101	KROGER CO	6,831
501173207	KUBOTA CORP-SPONS ADR	1,100

501242101	KULICKE & SOFFA INDUSTRIES	5,607
501337406	KUSHNER LOCKE CO	1,100
482775103	KWT LTD	1
49130PHJ6	KY HSG-AMT-D	2,070,000
501708AB7	L A GEAR INC CONV SUB DEBS 7.75% 11/30/0	500
501708101	L A GEAR INC ORD	100
544495AM6	L A WTR/PWR-A-A-1	22,600
502100100	L N B BANCORP INC	10
501608202	L&H CAPITAL TRUST I 4.75% 07/01/08 CV PFD	121,065
502413AJ6	L-3 COMMUNICATIONS CORP 7.625% 06/15/12	250,000
504905100	LABOPHARM INC	1,746
512815101	LAMAR ADVERTISING CO-CL A	50,365
515052108	LANDMARK BANK FOR SAVINGS	406
515057107	LANDMARK COMMUNITY BANCORP INC	28,412
515098101	LANDSTAR SYSTEM INC	395
515547107	LANESBOROUGH CORP	274
515547206	LANESBOROUGH CORPORATION NEW	49,972
515547AC1	LANSBOROUGH CORP SR NT 15% 03/31/05	1,940
516840QG3	LAREDO ISD REF	100,000
517455AB7	LAS COLINAS CORP CONDUIT MTG PASS THI	102,471
517834107	LAS VEGAS SANDS CORP	21,901
517840D76	LAS VEGAS VY WTR-B	10,000,000
51806D100	LASER MORTGAGE MANAGEMENT INC	2,700
51828C106	LATIN AMERICAN DISCOVERY FD	14
518286109	LATIN FOODS INTL INC	10,000
520075102	LAWRENCE INSURANCE GROUP INC	67,900
52078P102	LAWSON SOFTWARE INC	290,909
52520L410	LB WT SHANGHAI ZHENUA 144A 22/3/2012	30,000,000
521784306	LEAK-X ENVIRONMENTAL CORP	1,787
521840PJ1	LEANDER ISD CAB-REF	1,300
521863100	LEAP WIRELESS INTERNATIONAL INC	32,851
524038106	LEE PHARMACEUTICALS	50,000
52463G105	LEGACY BANCORP INC	300
524805Y69	LEHIGH AUTH-HSP-ST LU	100,000
21988KAN7	LEHMAN ABS CORP 7.4% 02/15/34 144A	162,000
52520L113	LEHMAN BROS EQUITY INDX 144A WARRANT	10,000,000
52520GAB2	LEHMAN BROS POOL-RI	25,000
52520GAD8	LEHMAN BROS-RES-L5J	25,000
52521EEN6	LEHMAN BROTHERS BANK FSB 0% 01/31/12 E	5,000
52521ENF3	LEHMAN BROTHERS BANK FSB 0% 01/31/13 E	15,000
52521EEV8	LEHMAN BROTHERS BANK FSB 0% 02/28/12 E	10,000
52519H3P0	LEHMAN BROTHERS BANK FSB 0% 03/31/11 E	18,000
52519H5C7	LEHMAN BROTHERS BANK FSB 0% 04/28/11 E	11,000
52519H7A9	LEHMAN BROTHERS BANK FSB 0% 05/31/11 E	10,000
52521EGF1	LEHMAN BROTHERS BANK FSB 0% 06/29/12 E	3,000
52519H7L5	LEHMAN BROTHERS BANK FSB 0% 06/30/11 E	5,000
52521ECH1	LEHMAN BROTHERS BANK FSB 0% 08/31/11 E	9,000
52521ELD0	LEHMAN BROTHERS BANK FSB 0% 09/28/12 S	27,000
52521EEH9	LEHMAN BROTHERS BANK FSB 0% 12/28/11 C	3,000
52519CY69	LEHMAN BROTHERS BANK FSB 5.25% 08/06/1	15,000
52520KRL3	LEHMAN BROTHERS COMMERCIAL BANK 0%	17,000
52520KRT6	LEHMAN BROTHERS COMMERCIAL BANK 0%	5,000

52520KSP3	LEHMAN BROTHERS COMMERCIAL BANK 0%	10,000
52520KYE1	LEHMAN BROTHERS COMMERCIAL BANK 10%	200,000
52519Y209	LEHMAN BROTHERS HOLDINGS CAPITAL TRU	6,000
52520B206	LEHMAN BROTHERS HOLDINGS CAPITAL TRU	2,500
524908100	LEHMAN BROTHERS HOLDINGS INC	4,363,465
5252M0BF3	LEHMAN BROTHERS HOLDINGS INC 0% 01/11	10,000
5252M0BG1	LEHMAN BROTHERS HOLDINGS INC 0% 01/11	17,000
5252M0CJ4	LEHMAN BROTHERS HOLDINGS INC 0% 01/25	20,000
52520W325	LEHMAN BROTHERS HOLDINGS INC 0% 01/29	900
52517P3S8	LEHMAN BROTHERS HOLDINGS INC 0% 01/30	1,000
52517P6E6	LEHMAN BROTHERS HOLDINGS INC 0% 01/31	21,000
524908UK4	LEHMAN BROTHERS HOLDINGS INC 0% 01/31	13,000
52517P7K1	LEHMAN BROTHERS HOLDINGS INC 0% 02/01	10,000
5252M0CE5	LEHMAN BROTHERS HOLDINGS INC 0% 02/19	60,000
5252M0DT1	LEHMAN BROTHERS HOLDINGS INC 0% 02/20	100,000
52523J412	LEHMAN BROTHERS HOLDINGS INC 0% 02/26	30,100
5252M0CX3	LEHMAN BROTHERS HOLDINGS INC 0% 02/27	7,000
52517PT76	LEHMAN BROTHERS HOLDINGS INC 0% 02/27	150,000
5252M0CY1	LEHMAN BROTHERS HOLDINGS INC 0% 02/28	20,000
5252M0DA2	LEHMAN BROTHERS HOLDINGS INC 0% 02/28	12,000
5252M0DD6	LEHMAN BROTHERS HOLDINGS INC 0% 02/28	25,000
5252M0ED5	LEHMAN BROTHERS HOLDINGS INC 0% 03/19	70,000
5252M0BK2	LEHMAN BROTHERS HOLDINGS INC 0% 03/20	4,000
5252M0AL1	LEHMAN BROTHERS HOLDINGS INC 0% 03/22	20,000
52523J131	LEHMAN BROTHERS HOLDINGS INC 0% 03/28	35,120
52517PU41	LEHMAN BROTHERS HOLDINGS INC 0% 03/30	242,000
52522L236	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	55,300
52520W556	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	243,960
52523J438	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	74,409
52523J446	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	3,000
52520W564	LEHMAN BROTHERS HOLDINGS INC 0% 03/31	30,000
52517P3N9	LEHMAN BROTHERS HOLDINGS INC 0% 04/02	25,000
52520W549	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	4,500
52522L319	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	70,650
52522L384	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	19,800
52522L335	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	122,324
52522L293	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	72,994
52522L301	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	108,150
52520W515	LEHMAN BROTHERS HOLDINGS INC 0% 04/30	198,363
5252M0FJ1	LEHMAN BROTHERS HOLDINGS INC 0% 05/05	475,000
52522L418	LEHMAN BROTHERS HOLDINGS INC 0% 05/06	45,283
5252M0FR3	LEHMAN BROTHERS HOLDINGS INC 0% 05/06	255,000
5252M0FF9	LEHMAN BROTHERS HOLDINGS INC 0% 05/17	250,000
5252M0BQ9	LEHMAN BROTHERS HOLDINGS INC 0% 05/21	35,000
52517PY96	LEHMAN BROTHERS HOLDINGS INC 0% 05/23	500,000
52523J230	LEHMAN BROTHERS HOLDINGS INC 0% 05/28	10,500
52522L392	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	61,100
52520W440	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	1,500
52522L376	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	5,100
52522L459	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	232,680
5252M0FV4	LEHMAN BROTHERS HOLDINGS INC 0% 05/29	3,500,000
52520W390	LEHMAN BROTHERS HOLDINGS INC 0% 06/30	10,000

52522L483	LEHMAN BROTHERS HOLDINGS INC 0% 06/3C	38,100
52522L491	LEHMAN BROTHERS HOLDINGS INC 0% 06/3C	55,078
52523J248	LEHMAN BROTHERS HOLDINGS INC 0% 06/3C	31,610
52523J255	LEHMAN BROTHERS HOLDINGS INC 0% 06/3C	280
52520W283	LEHMAN BROTHERS HOLDINGS INC 0% 07/28	1,000
52520W358	LEHMAN BROTHERS HOLDINGS INC 0% 07/3C	112,915
52522L525	LEHMAN BROTHERS HOLDINGS INC 0% 07/31	192,329
52522L657	LEHMAN BROTHERS HOLDINGS INC 0% 08/1C	64,400
52522L723	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	14,450
52522L715	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	28,620
52522L699	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	3,300
52522L673	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	2,500
52522L707	LEHMAN BROTHERS HOLDINGS INC 0% 08/13	80,350
52517P4M0	LEHMAN BROTHERS HOLDINGS INC 0% 08/3C	7,000
52522L772	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	75,450
52522L582	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	34,468
52522L566	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	30,050
52522L574	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	80,436
52522L186	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	96,830
52522L889	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	76,700
52522L129	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	6,916
52522L137	LEHMAN BROTHERS HOLDINGS INC 0% 08/31	248,875
52522L251	LEHMAN BROTHERS HOLDINGS INC 0% 09/1C	51,296
524908MB3	LEHMAN BROTHERS HOLDINGS INC 0% 09/28	43,000
52522L814	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	7,980
52522L798	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	2,530
52522L806	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	129,260
52522L871	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	67,640
52522L244	LEHMAN BROTHERS HOLDINGS INC 0% 09/3C	146,600
52517P5M9	LEHMAN BROTHERS HOLDINGS INC 0% 10/04	1,000
52517P6Y2	LEHMAN BROTHERS HOLDINGS INC 0% 10/13	150,000
52517P7B1	LEHMAN BROTHERS HOLDINGS INC 0% 10/25	2,000
52520W341	LEHMAN BROTHERS HOLDINGS INC 0% 10/3C	64,725
52523J156	LEHMAN BROTHERS HOLDINGS INC 0% 10/3C	4,830
52517P6Z9	LEHMAN BROTHERS HOLDINGS INC 0% 10/31	2,000
52517PC66	LEHMAN BROTHERS HOLDINGS INC 0% 11/1C	9,000
524908MG2	LEHMAN BROTHERS HOLDINGS INC 0% 11/15	300,000
5252M0AF4	LEHMAN BROTHERS HOLDINGS INC 0% 11/3C	5,000
52520W333	LEHMAN BROTHERS HOLDINGS INC 0% 11/3C	111,000
52523J263	LEHMAN BROTHERS HOLDINGS INC 0% 12/18	5,000
5252M0FZ5	LEHMAN BROTHERS HOLDINGS INC 0% 12/3C	5,000
524935129	LEHMAN BROTHERS HOLDINGS INC 0% 12/31	388
524908FN5	LEHMAN BROTHERS HOLDINGS INC 0.25% 05	4,000,000
5252M0EH6	LEHMAN BROTHERS HOLDINGS INC 10% 03/1	1,052,000
524908L73	LEHMAN BROTHERS HOLDINGS INC 10% 09/2	10,000
524935BG7	LEHMAN BROTHERS HOLDINGS INC 10.2% 1C	12,000
5249083B4	LEHMAN BROTHERS HOLDINGS INC 10.5% 11	15,000
5252M0FX0	LEHMAN BROTHERS HOLDINGS INC 11% 06/C	101,000
52517P3U3	LEHMAN BROTHERS HOLDINGS INC 11% 07/1	100,000
524908N30	LEHMAN BROTHERS HOLDINGS INC 14.35% C	20,000
5249087K0	LEHMAN BROTHERS HOLDINGS INC 15% 09/3	5,000
5252M0FA0	LEHMAN BROTHERS HOLDINGS INC 15.73% C	325,000

5249083H1	LEHMAN BROTHERS HOLDINGS INC 19.25% 1	4,000
52517P3W9	LEHMAN BROTHERS HOLDINGS INC 2% 10/31	26,000
524935BE2	LEHMAN BROTHERS HOLDINGS INC 23% 11/3	22,000
5252M0FB8	LEHMAN BROTHERS HOLDINGS INC 24.4% 04	400,000
524935AP8	LEHMAN BROTHERS HOLDINGS INC 25% 10/3	25,000
524908639	LEHMAN BROTHERS HOLDINGS INC 3.9375%	9,300
524935CX9	LEHMAN BROTHERS HOLDINGS INC 33.8% 1C	14,000
52517PYN5	LEHMAN BROTHERS HOLDINGS INC 4.25% 01	15,251,000
52517PA35	LEHMAN BROTHERS HOLDINGS INC 4.5% 07/	15,718,000
52517PZN4	LEHMAN BROTHERS HOLDINGS INC 4.7212%	20,000
52517PK59	LEHMAN BROTHERS HOLDINGS INC 5.75% 07	23,485,000
52517PZL8	LEHMAN BROTHERS HOLDINGS INC 6% 05/19	50,000
5252M0EB9	LEHMAN BROTHERS HOLDINGS INC 6% 06/02	1,000,000
52517PL66	LEHMAN BROTHERS HOLDINGS INC 7% 09/14	50,000
52517PE31	LEHMAN BROTHERS HOLDINGS INC 8% 02/24	140,000
5252M0FW2	LEHMAN BROTHERS HOLDINGS INC 8% 05/19	4,800,000
52517P3L3	LEHMAN BROTHERS HOLDINGS INC 8% 08/23	650,000
5252M0BS5	LEHMAN BROTHERS HOLDINGS INC 8.25% 01	1,000,000
52520W218	LEHMAN BROTHERS HOLDINGS INC 8.75% PE	165
5252M0AW7	LEHMAN BROTHERS HOLDINGS INC 8.9% 12/	200,000
5249087D6	LEHMAN BROTHERS HOLDINGS INC 9% 10/07	15,000
52517P6S5	LEHMAN BROTHERS HOLDINGS INC 9% 10/17	100,000
524935DK6	LEHMAN BROTHERS HOLDINGS INC 9.25% 07	10,000
52522M531	LEHMAN BROTHERS WTS AC K= 05/07/13 144	1,000,000
52520L733	LEHMAN BROTHERS WTS AC K= 0.0010 09/05/	17,500,000
52520L550	LEHMAN BROTHERS WTS AC K= 1.0 07/10/12	1,975,000
52520L451	LEHMAN BROTHERS WTS AC K= 1.0E 144A LE	4,000,000
52522M408	LEHMAN BROTHERS WTS AC K= 1.0E-4 01/02/	4,500,000
52522M481	LEHMAN BROTHERS WTS AC K= 1.0E-4 02/20/	12,500,000
52520L840	LEHMAN BROTHERS WTS AC K= 1.0E-4 03 LE	8,000,000
52520L386	LEHMAN BROTHERS WTS AC K= 1.0E-4 03/08/	7,500,000
52520L444	LEHMAN BROTHERS WTS AC K= 1.0E-4 05 LE	1,388,000
52520L527	LEHMAN BROTHERS WTS AC K= 1.0E-4 06 LE	7,500,000
52522M572	LEHMAN BROTHERS WTS AC K= 1.0E-4 06/06/	2,500,000
52522M606	LEHMAN BROTHERS WTS AC K= 1.0E-4 06/21/	1,000,000
52522M614	LEHMAN BROTHERS WTS AC K= 1.0E-4 07/02/	1,000,000
52520L741	LEHMAN BROTHERS WTS AC K= 1.0E-4 09/05/	14,000,000
52520L758	LEHMAN BROTHERS WTS AC K= 1.0E-4 09/05/	2,500,000
52520L600	LEHMAN BROTHERS WTS AC K= 1.0E-4 09/07/	2,000,000
52520L618	LEHMAN BROTHERS WTS AC K= 1.0E-4 09/07/	10,000,000
52520L634	LEHMAN BROTHERS WTS AC K= 1.0E-4 09/07/	1,300,000
52520L642	LEHMAN BROTHERS WTS AC K= 1.0E-4 09/07/	6,500,000
52520L725	LEHMAN BROTHERS WTS AC K= 1.0E-4 09/24/	7,500,000
52520L766	LEHMAN BROTHERS WTS AC K= 1.0E-4 09/27/	9,000,000
52522M119	LEHMAN BROTHERS WTS AC K= 1.0E-4 10 LE	200,000
52520L782	LEHMAN BROTHERS WTS AC K= 1.0E-4 10/01/	2,500,000
52522M143	LEHMAN BROTHERS WTS AC K= 1.0E-4 10/19/	13,500,000
52522M135	LEHMAN BROTHERS WTS AC K= 1.0E-4 10/26/	3,000,000
52522M176	LEHMAN BROTHERS WTS AC K= 1.0E-4 10/26/	25,000,000
52522M291	LEHMAN BROTHERS WTS AC K= 1.0E-4 11/15/	10,000,000
52522M341	LEHMAN BROTHERS WTS AC K= 1.0E-4 11/26/	10,000,000
52522M358	LEHMAN BROTHERS WTS AC K= 1.0E-4 11/26/	10,000,000

525178109	LEHMAN BROTHERS/FIRST TRUST INCOME C	23,951
52519M205	LEHMAN BROTHERS/FIRST TRUST INCOME C	5
52520L592	LEHMAN CHINA PRICE WNT SICHAUN 144A	15,000,000
52522NQP7	LEHMAN MUN TR-144A	25,000
52522NQM4	LEHMAN MUN TR-P43	25,000
52522NPV5	LEHMAN TR RI-TRS-P36	25,000
52520L170	LEHMAN-CW08 BAOSHAN IRON &	35,000,000
52522M515	LEHMAN-CW11 LANDLORD BASKET	1,000,000
52520L576	LEHMAN-CW12 AMBUJA CEMENTS	20,000,000
52520L485	LEHMAN-CW12 BHARAT HEAVY E	750,000
52520L253	LEHMAN-CW12 CANARA BANK	4,939,861
52522M234	LEHMAN-CW12 CONSOLIDATED C	1,150,000
52522M127	LEHMAN-CW12 DAQIN RAILWAY	7,000,000
52520L832	LEHMAN-CW12 GMR INFRASTRUC	1,500,000
52522M309	LEHMAN-CW12 GUANGZHOU KING	1,527
52520L675	LEHMAN-CW12 ICICI BANK LTD	1,750,000
52520L402	LEHMAN-CW12 IDEA CELLULAR	7,450,326
52520L535	LEHMAN-CW12 INDIA CEMENTS	630,338
52522M259	LEHMAN-CW12 INDIAN OIL COR	24,727,529
52522M218	LEHMAN-CW12 INDUSIND BANK	5,000,000
52520L584	LEHMAN-CW12 JINDAL SAW LTD	3,000,000
52522M242	LEHMAN-CW12 KOUTONS RETAIL	1,500,000
52522M226	LEHMAN-CW12 OIL & NATURAL	24,598,439
52522M325	LEHMAN-CW12 PETROCHINA CO	10,000,000
52520L816	LEHMAN-CW12 POWER GRID COR	15,000,000
52520L709	LEHMAN-CW12 PUNJ LLOYD LIM	5,000,000
52520L774	LEHMAN-CW12 RELIANCE ENERG	1,500,000
52520L337	LEHMAN-CW12 ROLTA INDIA LI	1,000,000
52520L717	LEHMAN-CW12 SANGHI INDUSTR	15,000,000
52522M317	LEHMAN-CW12 SHANGHAI YANHU	1,583
52522M168	LEHMAN-CW12 SPICE COMMUNIC	25,000,000
52522M200	LEHMAN-CW12 STEEL AUTHORIT	50,000,000
52522M192	LEHMAN-CW12 STERLITE INDUS	10,000,000
52522M184	LEHMAN-CW12 TECH MAHINDRA	5,000,000
52522M150	LEHMAN-CW12 TELE DATA INFO	12,500,000
52520L790	LEHMAN-CW12 UNITECH LIMITE	5,000,000
52520L162	LEHMAN-CW13 ANHUI CONCH CE	5,059,044
52522M424	LEHMAN-CW13 CHINA PACIFIC	5,000,000
52522M580	LEHMAN-CW13 TATA POWER CO LT	500,000
52522M416	LEHMAN-CW13 XINJIANG GOLDW	5,000,000
52536PAE8	LEINER HEALTH PRODUCTS INC 11% 06/01/12	305,000
526689203	LEP GROUP PLC SPONSORED ADR	87,200
527010102	LESLIE FAY COMPANIES INC	250
527482103	LEVITZ FURNITURE INC	300
529101107	LEXINGTON INDS INC	340
529106106	LEXINGTON INSTRS CORP	6
529043101	LEXINGTON REALTY TRUST	6,077
529771107	LEXMARK INTERNATIONAL INC-A	12,602
529898108	LIBBEY INC	1,290
531731115	LIBERMAN ENTERPRISES INC CTF ELIGIBLIT	200
530555200	LIBERTY GLOBAL INC-B	70
530718AC9	LIBERTY MEDIA LLC 5.7% 05/15/13	250,000

532169109	LIFE SCIENCES RESEARCH INC	64
53217R207	LIFE TIME FITNESS INC	10,508
53219E808	LIFELINE BIOTECHNOLOGIES INC	1
53215R100	LIFEPOINT INC	400
532776AJ0	LIN TELEVISION CORP 6.5% 05/15/13	250,000
534187109	LINCOLN NATIONAL CORP	42,289
534187802	LINCOLN NATIONAL CORP 6.75% 04/20/66 PFI	67
53404M201	LINCOLN NATL CAP VIL VI TR PFD SECS S	63
535100101	LINCOP HOLDINGS INC	33
535763114	LINK ENERGY LLC	15
536257108	LIONEL CORP	400
537902108	LIVENT INC	340
538169BF9	LIVERMORE TAX #99-1	75,000
538169AW3	LIVERMORE TAX #99-1	25,000
509632CT0	LK ELSINORE FIN-REF-H	50,000
509632CS2	LK ELSINORE FIN-REF-H	25,000
509632CU7	LK ELSINORE FIN-REF-H	10,000
501889208	LKQ CORP	18,219
542690D33	LNG IS PWR GEN-SER F	15,000
53954R105	LOCAL.COM CORP	60
54021P403	LODGIAN INC	1,880
54140W305	LOGICVISION INC	126
P63347AA9	LOMA NEGRA COMPANIA INDUSTRIAL ARGEI	50,000
541535100	LOMAS FINANCIAL CORP NEW	171,014
54229R102	LONE STAR LIQUIDATING TRUST	3,233,600
542690RV6	LONG ISLAND POWER AUTH SAVRS	2,925,000
542690RW4	LONG ISLAND POWER AUTH SAVRS	600,000
54336Q203	LONMIN PLC-SPON ADR	413
54387P120	LORAL ORION NETWORK SYS INC WT COM	37,625
544712VD1	LOS ANGELES CTY MET TNS AUTH SAVRS	100,000
544712VJ8	LOS ANGELES CTY MET TRN SER C4SAVRS	25,000
546418AB0	LOUISIANA STATE AGRIC FIN AU -A-REV TAX	70,000
548910108	LPATH INC	8,421,100
502118102	LPBP INC CLASS A VOTING	3,000
50215P100	LSB CORP	87
501902100	LSI CORP	2,200
502161102	LSI CORP	3
502161AJ1	LSI CORP 4% 05/15/10 CV	119,722
502175508	LTC PROPERTIES INC 8.5% PERP CV PFD E	41
501921100	LTV CORP	474
549463AH0	LUCENT TECHNOLOGIES INC 2.875% 06/15/25	13,000
549481109	LUCID ENTERTAINMENT INC	2,000
677862203	LUKOIL-ADR 144A 144A	95
550021109	LULULEMON ATHLETICA INC	286
550260103	LUMINANT WORLDWIDE CORP	800
550278303	LUMINENT MORTGAGE CAPITAL	72,034
550351100	LUNA INNOVATIONS INC	2,355
55068R202	LUXOTTICA GROUP SPA-SPON ADR	1,899
551716103	LYNTEX INTERNATIONAL INC	20
55261F104	M & T BANK CORP	31,539
553036CG7	M&I BANK FSB/LAS VEGAS NV 5% 10/28/13 CE	95,000
55305B200	M/I HOMES INC 9.75% PFD A	981

575577CP4	MA BAY TRN-UNREF-A	25,000
575898AL5	MA PORT-A-DELTA AIR	20,000
57604PSK1	MA ST WTR-UNREF-5	15,000
57582NGR0	MA ST-PRERF-CONS LN-B	10,000
576047TV6	MA UNREF BAL-SER A	45,000
57604PH56	MA WTR-UNRF-10-POOL P	10,000
554068AB2	MAAX HOLDINGS INC 0% 12/15/12 STEP	1,000
556304202	MADECO SA-SPONS ADR	826
55903Q104	MAG SILVER CORP	1,846
M6786D104	MAGAL SECURITY SYS LTD	82
559071204	MAGELLAN ENERGY LTD	1
559150206	MAGIC MARKER INDUSTRIES INC	125
559166103	MAGIC SOFTWARE ENTERPRISES	7
559721303	MAGNUM RESOURCES INC	1
559775200	MAGUIRE PROPERTIES INC 7.625% PERP PFI	22
560060ET8	MAHONING HOSP WSTRN	10,000
560568107	MAINE SUGAR INDUSTRIES INC	1,160
560879108	MAKO SURGICAL CORP	2,918
561063108	MALAN REALTY INVESTORS INC	10,000
561208109	MALLARD COACH CO INC	129,060
561508201	MAMMATECH CORP	130
561651209	MAN SANG HOLDINGS INC	2,800
562230102	MANCHESTER LIFE & CAS MGMT	10
562567AF4	MANDALAY RESORT GROUP 9.375% 02/15/10	36
563771104	MANNATECH INC	4,284
564685105	MANUFACTURED HOMES INC-CL A	70,576
566244109	MARCHFIRST INC	2,000,614
566536306	MAREX INC	300
566600102	MARGAUX INC WITH DUE BILLS	1,000
106233AC3	MARINAS INTERNATIONAL INC 10.5% 07/01/07	25,000
568423107	MARINE PETROLEUM TRUST	21
56845JAC3	MARINER HEALTH GROUP INC 9.5% 04/01/06	450,000
570323105	MARITIME FRUIT CARRIERS LTD	100
57060U407	MARKET VECTORS GLOBAL ALT	1,650
57060U506	MARKET VECTORS RUSSIA ETF	9,100
571157106	MARLIN BUSINESS SERVICES	820
571432103	MARQUEST RESOURCES CORP CL A	10
571748AP7	MARSH & MCLENNAN COS INC 5.75% 09/15/15	2,000
573056108	MARTECH USA INC	400
573075108	MARTEN TRANSPORT LTD	2,185
573390101	MARTINEZ & MURPHEY INC	1,500
573913100	MARVEL ENTERTAINMENT GROUP INC	8,100
574192UK4	MARYLAND	300,000
574599106	MASCO CORP	32,131
574795100	MASIMO CORPORATION	20,149
57582NPG4	MASSACHUSETTS	40,000
575823BS7	MASSACHUSETTS	10,000
576879209	MATSUSHITA ELEC IND-SPON ADR	9,185
577285VV8	MAUI CNTY-SER A	350,000
577906100	MAXAXAM CORP	400
577767106	MAXWELL TECHNOLOGIES INC	40,871
577770100	MAXX INTERNATIONAL INC	1,900

55262C100	MBIA INC	11,120
55276GAA3	MBIA INSURANCE CORP 14% 01/15/33 144A V,	874,000
579064106	MCAFEE INC	78,921
579865AH9	MCCRORY CORP SF S/D-REG- CALLABLE 7.7%	19,400
579869108	MCCRORY PARENT LIQUIDATING TRUST-CBI	17
582266805	MCLEODUSA SERIES A PREF	68,645
55269HAE2	MCMS INC 9.75% 12/31/49 B	3,500,000
55267M103	MCORP	999
55267M301	MCORP 0% PERP PFD A AUCT	116
55267M400	MCORP 0% PERP PFD B AUCT	119
582822102	MCY.COM INC	4,300
574204NW9	MD ST TRN	300,000
574192TK6	MD ST-ST LOC FACS-A	165,000
55276N100	MDRNA INC	20
552690109	MDU RESOURCES GROUP INC	4,296
583095203	MEADOW GROUP INC ORD	3,155
58401N102	MED DIVERSIFIED INC	18,000
584364202	MEDGROUP INC/CALIF	13,927
584407209	MEDIA HOLDINGS INTERNATIONAL	1
58445H103	MEDIA VISION TECHNOLOGY INC OLD (CTFS	169,604
58446K105	MEDIACOM COMMUNICATIONS-CL A	43,531
58445MAJ1	MEDIACOM LLC / MEDIACOM CAPITAL CORP	250,000
58461M101	MEDICAL PROPERTI ORD	34,366
58461T106	MEDICAL SCIENCES INC	376
58463F104	MEDICAL STAFFING NETWORK HOL	95
584642102	MEDICALOGIC/MEDSCAPE INC	1,000
584953103	MEDISYS TECHNOLOGIES INC	1,300
584917108	MEDIVIX INC	4,000
585055106	MEDTRONIC INC	13,161
584951107	MEGAFOODS STORES INC	144,855
585162308	MEGO FINANCIAL CORP	166
552712101	MEI DIVERSIFIED INC	129,300
585730104	MELTRONIX INC	5,000
585898703	MEMBERS SERVICE CORP NEW \$0.50 PAR	60
587625AP9	MERCED REDEV #2-SER A	25,000
587845DN5	MERCER IMPT-SD PJ	100,000
588448100	MERCHANTS BANCSHARES INC	2
589493105	MERET INC	56,744
59001A102	MERITAGE HOMES CORP	13
590049102	MERIX CORP	206
590188108	MERRILL LYNCH & CO INC	57,765
59021S638	MERRILL LYNCH & CO INC 3.4594% PERP PFT	45
59022C178	MERRILL LYNCH & CO INC 4% PERP PFD 5 FL	20
590188JP4	MERRILL LYNCH & CO INC 6% 02/17/09	24,000
59020WZQ7	MERRILL LYNCH BANK USA/SALT LAKE CITY I	25,000
590199204	MERRILL LYNCH CAPITAL TRUST I 6.45% 12/1	800
589929PT9	MERRILL LYNCH MORTGAGE INVESTORS INC	11,000
59021K205	MERRILL LYNCH PREFERRED CAPITAL TRUS	1,806
590436101	MERRY-GO-ROUND ENTERPRISES INC	500
590846101	MET CAPITAL CORP	2,000
59101M105	METABASIS THERAPEUTICS INC	184
591160AB2	METALDYNE CORP 11% 06/15/12	271,000

591520200	METHODE ELECTRONICS INC	20,503
592142103	METRO HEALTH NETWORKS INC	424
591623103	METRO INTERNATIONAL INC	500
591647102	METROCALL INC	14,660
591806104	METROPOLITAN CIRCUITS INC	4,025
591911102	METROPOLITAN FED ORD	14,911
593048AX9	MEXICO GOVERNMENT INTERNATIONAL BON	71,000
552738106	MFS MUNICIPAL INCOME TRUST	1,090
552953AG6	MGM MIRAGE 5.875% 02/27/14	250,000
55302P103	MGT CAPITAL INVESTMENTS INC	1,844
59455RYV2	MI MUN BD-A-LOC GOVT	75,000
594751AD1	MI TOB SETTLMNT SR-A	35,000
59333PHR2	MIAMI AVIATION-AMT-A	10,000
59334KAN8	MIAMI-DADE CNTY EXPWY	250,000
462213AK5	MICADANT PLC 15% 05/01/07	4,150,000
595028101	MICROCOMPUTER ME ORD	1,300
595089103	MICROMEDICAL DEVICES INC	10,000
594857104	MICRO-MEDICAL INDs INC	100
594918104	MICROSOFT CORP	36,510
59523F100	MID-AMERICAN WASTE SYSTEMS	10
598126100	MIDWAY AIRLINES CORP	3,800
598155109	MIDWAY MCKITTRICK OIL CO	411
598622108	MIGRATEC INC	111,000
59862V104	MIIX GROUP INC	9,537
60037M102	MILLENIUM MED SUPPLY CORP	1,000
60037B106	MILLENNIUM BANKSHARES CORP	44
60065K101	MILLERS COVE RESOURCES INC	156
601640NQ4	MILPITAS IMPT-#20-A	25,000
602682205	MINDSPEED TECHNOLOGIES INC	3
602821100	MINERAL ACCEPTANCE CORP	500
603470105	MINEX RESOURCES INC	1,410
603669102	MINISCRIBE CORP	16,700
603848DE9	MINNEHAHA-CTFS-LTD TA	75,000
6041282F4	MINNESOTA	200,000
60467XAC1	MIRANT NORTH AMERICA LLC 7.375% 12/31/1	250,000
605179LC2	MISSION WTR/SWR REF	25,000
605288208	MISSISSIPPI CHEMICAL CORP	1,660
606198LG2	MISSOURI PACIFIC RAILROAD 4.75% 01/01/30	3,600
60684V108	MITSUI SUMITOMO-UNSPONS ADR	2,070
55306V205	MIV THERAPEUTICS INC	2,610
606910107	MIZLOU COMMUNICATIONS	69,900
55308U106	MKR HOLDINGS	300
60636XMQ3	MO SFM RES RCPTS-144A	25,000
60636XMP5	MO SFM-FLTG-TR-L35J	35,000
60705L204	MOBILECLEAR INC	1
607415106	MOBILEMEDIA CORP-CL A	5,404
608328AP5	MOHEGAN TRIBAL GAMING AUTHORITY 7.12%	250,000
608328AK6	MOHEGAN TRIBAL GAMING AUTHORITY 8% 0	1,150,000
608544102	MOLECULAR SYSTEMS INC	15,000
608712105	MOLTEN METAL TECHNOLOGY INC	100
609395108	MONITERM CORP	64,434
619718109	MONOLITHIC SYSTEM TECHNOLOGY INC	499

610747J81	MONROE CNTY CAB-UNREF	2,000
610423NW1	MONROE-SER B	45,400
611742107	MONSTER WORLDWIDE INC	5,080
612234104	MONTE CARLO CORP	5,000
612301101	MONTEBELLO ORD	4
616255AM7	MOORPARK TAX-97-1	35,000
61748AAE6	MORGAN STANLEY 4.75% 04/01/14	8,600
61746SBS7	MORGAN STANLEY 5.05% 01/21/11	90,000
617446GM5	MORGAN STANLEY 6.75% 04/15/11	47,000
617460209	MORGAN STANLEY CAPITAL TRUST III 6.25%	67
617461207	MORGAN STANLEY CAPITAL TRUST VI 6.6% C	29
61745P445	MORGAN STANLEY MUNI INC OPP2	1,545
618023J71	MORRIS CNTY	50,000
619027105	MORSE BOULGER INTL CORP	64,550
61910V102	MORTGAGE.COM INC	10,367
620076109	MOTOROLA INC	862
621026103	MOUNT CLEMENS CORP	100
624011102	MOUNTAIN ENERGY INC	500
624581112	MOVIE GALLERY IN WTS K= 05/15/15	442
624624102	MOVIEMATIC IND ORD	2,200
62472V100	MOYDOW MINES INTL INC	20
553424409	MPTV INC COM	11,700
605580DA4	MS REF-SER A	150,000
55270M108	MSCI INC	57,477
55375VAB8	M-SYSTEMS FINANCE NV 1% 03/15/35 CV	650
61212LJD2	MT BRD REGENTS REF-L	150,000
553903105	MTI TECHNOLOGY CORP	25
624756AA0	MUELLER INDUSTRIES INC 6% 11/01/14	25,000
624758207	MUELLER WATER PRODUCTS INC	365
62545P106	MULTIPLEX SERVICES INC	806
62624B101	MUNICIPAL MORTGAGE & EQUITY	96
62718PNM5	MURRIETA FACS-#1-SPRI	90,000
62845B104	MUTUALFIRST FINANCIAL INC	151
628530AG2	MYLAN INC 1.25% 03/15/12 CV	1,093,925
55405W104	MYR GROUP INC/DELAWARE	31
628690109	MYTURN.COM INC	5,000
628712986	NAB ASSET CORP LIQUIDATING TR UNITS (N)	1,229
629519109	NABI BIOPHARMACEUTICALS	26,309
629775206	NAHAMA & WEAGANT ENERGY CO NEW	20,000
629855AE7	NALCO CO 7.75% 11/15/11	250,000
630797108	NAPSTER INC	5,187
631663GC9	NASSAU FIN UNREF-A-2	12,800
632525408	NATIONAL AUSTRALIA BK-SP ADR	5
634865109	NATIONAL BANKSHARES INC/VA	85
63540T200	NATIONAL CITY CAPITAL TRUST II 6.625% 11/	90
63580R106	NATIONAL ENERGY	583
636274300	NATIONAL GRID PLC-SP ADR	923
636807109	NATIONAL LUMBER & SUPPLY INC	1,800
636911109	NATIONAL MEDPLEX CORP	2,000
637071AH4	NATIONAL OILWELL VARCO INC 6.125% 08/15	15,000
637372103	NATIONAL RESEARCH CORP	176
637410101	NATIONAL RESOURCE GROUP INC	2,000

638539882	NATIONAL WESTMINSTER BANK PLC 7.76% F	15
638588103	NATIONSRENT INC	5,500
638612101	NATIONWIDE FINANCIAL SERV- A	2,838
638654103	NATIONWIDE LEGAL SERVICES	12,300
638522102	NATL WESTERN LIFE INS-CL A	400
638841205	NATURA ENERGY CORP NEW	25
639027101	NATURES SUNSHINE PRODS INC	65
63902Q109	NATUREWELL INC	300
63905A101	NATUZZI SPA-SP ADR	64
639208107	NAVARRE CORP	100
Y62196103	NAVIOS MARITIME HOLDINGS INC	31,662
639347103	NAYARIT GOLD INC	90
639379106	NAYNA NETWORKS INC	15,942
65820E5B2	NC HFA HM OWNRSHP-16A	1,990,000
65820EJ92	NC HFA-AMT-HMOWNR-8A	5,000
628800104	NCA MINERALS CORP	600
63967CWE8	NE SFH-SER A	35,000
639515402	NEBCO EVANS HOLDING CO 11.25% 03/01/08	20,998
640010AS3	NEEDLES PUB UTL-SER A	15,000
640330106	NELSON (L.B.) CORP	5,500
640506101	NEON COMMUNICATIONS INC	1,000
640919106	NEOPHARM INC	631
64064R109	NEOSTAR RETAIL GROUP INC	6,848
628914103	NESB CORP	122,566
641074505	NESTOR INC	54,689
64111M103	NETCURRENTS INFORMATION SVCS INC	10,000
64118P109	NETLIST INC	63
641147103	NETPLEX GROUP INC	250
64127R302	NEURALSTEM INC	4
64125C109	NEUROCRINE BIOSCIENCES INC	12,472
641252101	NEUROGESX INC	45
013104AJ3	NEW ALBERTSONS INC 7.5% 02/15/11	250,000
641876107	NEW AMERICA HIGH INCOME FUND	894
643768104	NEW DIMENSIONS LEARNING CORP	200
644670101	NEW HAMPSHIRE SVGS BANK CORP	117,438
64754V105	NEW MOTION INC	200
647616AA9	NEW ORLEANS GREAT NORTHERN RR 5% 07	2,000
648867109	NEW TEL LIMITED-SPON ADR	6,500
649440104	NEW YORK CITY SHOES INC	1,600
649445103	NEW YORK COMMUNITY BANCORP	12,355
650097108	NEW YORK TELECOMPUTING & VIDEOTEX C	10,000
651191108	NEWCREST MINING LTD-SPON ADR	1,097
651482101	NEWKIDCO INTERNATIONAL INC	8,000
651824AB0	NEWPORT CORP 2.5% 02/15/12 CV	12,000
652903105	NEXMED INC	19,112
65333FAS6	NEXTEL PARTNERS INC 1.5% 11/15/08 CV *	5,000
62914B100	NIC INC	1,875
653346106	NI-CAL TECHNOLOGY LTD	2
65411N105	NIGHTHAWK RADIOLOGY HOLDINGS	4,711
654407105	NINETOWNS INTERNET TECH-ADS	292
654624105	NIPPON TELEGRAPH & TELE-ADR	600
65473QAK9	NISOURCE FINANCE CORP 6.15% 03/01/13	500,000

654802206	NITTO DENKO CORP-UNSPONS ADR	46
645771EX0	NJ BDG CAB GARDEN -A	10,000
646107Y22	NJ MFH SER F	2,885,000
646107X98	NJ MFH SER F	2,635,000
646135SE4	NJ TRANSN-SER A	280,000
646136HS3	NJ TRN PREREF-D	200,000
646135PF4	NJ TRN-A-TRN SYS	100,000
65531N209	NOMAS CORP NEV PFD SER A PFD	135,923
65548P106	NORBORD INC	99
655664100	NORDSTROM INC	668
655664AL4	NORDSTROM INC 7% 01/15/38	1,281,079
656178BE9	NORMAN OKLA REGL HOSP AUTH SAVERS-S	50,000
656457GE2	NORRISTOWN CAB-SER A	8,000
656550100	NORTANKERS INC	900
N64513109	NORTEM N V	200
657077103	NORTH AMERICAN RECYCLING SYS	88,000
658256PH9	NORTH CAROLINA HWY	50,000
658318209	NORTH CASTLE CUSTODIAL TRUST VI 4.486%	27
665531109	NORTHERN OIL AND GAS INC	190
665585JP1	NORTHERN PACIFIC CORP 3% 01/01/47	1,000
665751103	NORTHERN STATES FINL CORP	45
665891DC8	NORTHERN VALLEY HSD	70,000
666408109	NORTHGATE COMPUTER CORP	300
667280408	NORTHWEST AIRLINES CORP	17,799
668367AD7	NORTHWESTERN STEEL & WIRE CO 9.5% 06/	4,010,000
66977W109	NOVA CHEMICALS CORP	20,587
66977WAF6	NOVA CHEMICALS CORP 6.5% 01/15/12	250,000
66987P102	NOVABAY PHARMACEUTICALS INC	75
670096106	NOVO CORP	2,000
67010F103	NOVOGEN LIMITED-SPONS ADR	53
629366105	NPS TECHNOLOGIES GROUP INC	2,000
67020Q107	NTELOS HOLDINGS CORP	3,445
62941EAB7	NTK HOLDINGS INC 0% 03/01/14 STEP	1,000,000
67035Q100	NUCRYST PHARMACEUTICALS CORP	68
67018K104	NU-MED INC NEW	298
67053K100	NUMERICA FINL CO	84,064
670609106	NUTRI BEVCO INC	5,000
67062Q106	NUVEEN CALIF PERF+ MUNI FD	1,426
6706D8104	NUVEEN INSD PREM INC MUNI II	1,506
67101N106	NUVEEN NJ PREMIUM INC MUNI	1,343
67062M105	NUVEEN NY MUNI VALUE FUND	277
67101W304	NUVEEN PENNSYLVANIA PREMIUM INCOME I	18
67062P108	NUVEEN PERFORMANCE PLUS MUNI	1,180
67063W102	NUVEEN PREMIUM INC MUNI FD 2	681
6706K4105	NUVEEN PREMIUM INC MUNI FD 4	247
67071S101	NUVEEN QUALITY PREFERRED INC	19,584
67063C106	NUVEEN SELECT TAX-FREE INC 2	1,447
670983105	NUVEEN TEXAS QUALITY INC MUN	604
67072M301	NUVELO INC	4,264
629478108	NX NETWORKS	100
67072V103	NXSTAGE MEDICAL INC	71,784
64971KJE7	NY CITY TRANS-ADJ-C3	200,000

649716ZF7	NY CITY TRANS-C-TAX	100,000
649713CJ1	NY CITY TRANSIT AUTHORITY SAV35	875,000
64970KUH8	NY CITY WTR-A	15,000
649902MA8	NY DORM ED-SER A	210
649838B81	NY DORM N SHORE UNIV	30,000
64983MSM1	NY DORM PREREF-B-MENT	10,000
64983MTH1	NY DORM UNREF-B-MENTA	10,000
64983MCA4	NY DORM-A-ST UNIV DOR	25,000
64983XBK9	NY DORM-ST UNIV-B	25,000
64985YDL1	NY ENVIR SER A	10,000
64985WLQ5	NY ENVIR-A-REVOLVING	34,000
64985GB4	NY ENVIRON WTR SER C	10,000
864763MC8	NY INSTITUTE OF TECHNOLOGY	1,000,000
64985WJZ8	NY ST ENVIR-L	10,000
650034WHO	NY ST URB-B-PRERF-COR	150,000
650009TB9	NY TWY SER H	15,000
650014DJ9	NY TWY-SER A	25,000
650033LH4	NY URB DEV TBLE COLUM	85,000
650033LP6	NY URB DEV TBLE COLUM	55,000
650033LM3	NY URB DEV TBLE COLUM	28,500
650033LF8	NY URB DEV TBLE COLUM	10,000
650034VH1	NY URB DEV-A-MBIA-INC	100,000
649659GK9	NYC ADJ-SUBSER B-3	1,275,000
649716NF0	NYC FIN FUTURE TAX-A	3,300
64972FFD3	NYC FIN SER B-MBIA	15,000
64971KCC8	NYC FIN-PRERF-A-FUTUR	20,000
64971KCL8	NYC FIN-UNREF-A-FUTUR	30,000
64966GMQ2	NYC GENERAL OBLIGATIONBONDS, FISCAL 2	100,000
64971CVV3	NYC IDA CIVIC FAC	20,000
64966F2V5	NYC PREREF-SER B	62,800
64966FTR5	NYC SER G-MBIA	700,000
64971KN69	NYC TRANS-REF-A1	40,900
64972FRA6	NYC WTR-A-2008	140,000
670660109	NYCAL CORPORATION	50
64966E3E5	NYC-PREREF-G-MBIA	20,000
670712108	NYFIX INC	41
650017TB2	NYS THRUWAY C2 NYS THRUWAY 35 DAY SA	50,000
650017TG1	NYS THRUWAY C7 NYS THRUWAY 35 DAY SA	675,000
64966DTP4	NY-UNREF-J	10,000
674098207	OAKWOOD HOMES CORP	61
67087TCZ2	OAKWOOD MORTGAGE INVESTORS INC 8.29	4,000,000
674599105	OCCIDENTAL PETROLEUM CORP	94,454
675853105	ODESSA FOODS INTL INC	5
676118102	ODYSSEY MARINE EXPLORATION	32,600
676221104	OFFICE PRODUCTS OF AMERICA INC CL A	42,500
677007106	OGLEBAY NORTON CO NEW	20,000
67756AHJ4	OH HGR EDL-MT UNION	10,000
677519EY2	OH ST-II-A-HGR ED CAP	250,000
677415408	OHIO POWER CO 4.5% PERP PFD *	7
677877102	OIL INTERNATIONAL LTD	50
677864100	OIL-DRI CORP OF AMERICA	768
678864K81	OK SFH-SER A5-144A	10,000

680194107	OLD POINT FINANCIAL CORP	36
682069208	OMEGA ALPHA INC	50
68207V208	OMEGA COMMERCIAL FINANCE COR	50
681936407	OMEGA HEALTHCARE INVESTORS INC 8.375%	3
681927109	OMEGA RESOURCES INC	605
682108105	OMNI INTERNATIONAL TRADING	29,070
68214Q200	OMNICARE CAPITAL TRUST II 4% 06/15/33 CV	25
681904AK4	OMNICARE INC 6.875% 12/15/15	250,000
681908109	OMNIMAX ORD	4,300
682124102	OMNITEC INC	15,100
682128103	OMNIVISION TECHNOLOGIES INC	25,929
68243R104	ONEFAMILY.COM INC RESTRICTED	2,000
682655105	ONEITA INDUSTRIES INC	1,000
68272K103	ONEX CORPORATION	100
682735113	ONO FINANCE P 0% 05/31/09 144A A\$CT ONO	2,000
683413108	OOM PAUL CONSOLIDATED MINING CO	100
683817100	OPTEL INC 144A	18,325
683891105	OPTO MECHANIK INC	22,335
671009108	ORA ELECTRONICS INC	5,601
68554W205	ORASCOM TELECOM-GDR REG S	204
685566309	ORBITRON CAPITAL CORP NEW	184,174
686161100	ORETEK INC	25
685921108	OREZONE RESOURCES INC	17,570
686165101	ORFA CORP OF AMERICA	4,300
68750J107	ORTHOLOGIC CORP	19
671028108	OSG AMERICA LP	100
688407AA3	OSPREY TRUST/OSPREY I INC 8.31% 01/15/45	1,715,000
689019206	OTIS OIL & GAS CORP	50
690020AD4	OUTBOARD MARINE CORP 7% 07/01/02 CV	10,000
690128103	OUTRIGHT INDUSTRIES INC	800
690134101	OVABLOC INC	280
690212105	OVERHILL FARMS INC	112
690318100	OVERMYER CORP	7,700
69073TAL7	OWENS BROCKWAY GLASS CONTAINER INC	250,000
692021BT4	OXNARD SD COPS FAC PJ	25,000
69331C108	P G & E CORP	23,139
709222AS2	PA TPK COMMN	80,000
693716102	PACAD INC	300
69372L850	PACEL CORP	1
69373G108	PACESETTER HOMES INC	24,300
694225202	PACIFIC ENERGY & MINING-NEW	368
69423D105	PACIFIC ENGINEERED MATERIALS INC	41,000
69439P209	PACIFIC HEALTH CARE ORG INC	100
694911108	PACIFIC STAR COMMUNICATIONS CORP	4,000
694873100	PACIFIC SUNWEAR OF CALIF	396
695114504	PACIFICORP 5% PERP PFD	2
695533109	PAGE PETROLEUM LTD	1,556
695624106	PAIN SUPPRESSION LABS INC	2,300
695790105	PAIUTE OIL & MINING CORP	4,484
69753EBM4	PALOMAR ETC HLTH-REF	100,000
697738102	PAMRAPO BANCORP INC	2
697757102	PAN AM CORP	6,045

698057AS5	PAN AM CORP 9% 09/01/10 CV	10,000
698057AQ9	PAN AMERICAN WORLD AIRWAYS INC SR DE	110,000
698057ART	PAN AMERICAN WORLD AIRWAYS SR DEBS-F	143,000
697921104	PAN SMAK PIZZA INC-ORD	3,200
69829X101	PANAMERICAN BANCORP	5,900
717125AC2	PAR PHARMACEUTICAL COS INC 2.875% 09/3	607,845
69913A108	PARAGON MINERALS CORP	11,500
69912K990	PARAGON TRADE BRANDS INC ESCROW	4,100
699370102	PARATECH INTL INC	4,000
699462107	PAREXEL INTERNATIONAL CORP	271
699610101	PARIS INDs CORP	20
699610200	PARIS INDs CORP PFD A PFD	20
700404AA4	PARK CTR CMNTY DEV	12,350,000
700678105	PARK PHARMACY CORPORATION	75
701033102	PARKER AUTOMOTIVE CORP	1,000
701492100	PARKVALE FINANCIAL CORP	58
702140203	PARTS.COM INC	100
702896101	PATAGONIA CORP	100
703014100	PATCHGEAR.COM INC	1,000
703193102	PATHE COMMS	14,300
703198101	PATHE INDUSTRIES INC	100
876628207	PATRIOT ENERGY CORP/HOUSTON TX 12% F	232,128
703565101	PAUL SAMUEL ASSOCIATES INC	50
704157205	PAWNMART INC NEW	1,667
704324102	PAY TELEVISION CORP	160
704378405	PAYLESS CASHWAYS INC	20,000
70454G207	PCCW LTD-ADR	1
69323T101	PCM FUND INC	1,044
69329Y104	PDL BIOPHARMA INC	3,773
704549104	PEABODY ENERGY CORP	51,294
704549AC8	PEABODY ENERGY CORP 6.875% 03/15/13 B	250,000
704549AF1	PEABODY ENERGY CORP 7.875% 11/01/26	20,000
704699107	PEAPACK GLADSTONE FINL CORP	494
70522M103	PECOM ENERGIA S A SPONSORED ADR REP:	185
70557P104	PEGASUS INDUSTRIES INC	20
705573103	PEGASYSTEMS INC	3,593
U70577AG3	PEMEX PROJECT FUNDING MASTER TRUST	100
706451AB7	PEMEX PROJECT FUNDING MASTER TRUST	2,400
707075305	PENGUIN GROUP INC	75
707630109	PENN STAR OIL CORP	1,008
707885109	PENN WEST ENERGY TRUST	9,161
708430103	PENNS WOODS BANCORP INC	33
708713102	PENNSYLVANIA ENGINEERING CORP	11,325
709566103	PENSADOR RESOURCES INC	17
909440AH2	PENSKE AUTO GROUP INC 3.5% 04/01/26 CV	30,000
709600100	PENSON WORLDWIDE INC	1,058
709618102	PENTA SYSTEMS INTL INC	1,400
713291102	PEPCO HOLDINGS INC	5,491
713658201	PEREGRINE ENTERTAINMENT LTD	366
71366Q101	PEREGRINE SYSTEMS INC	8
714236106	PERMIAN BASIN ROYALTY TRUST	986
714275104	PERPETUAL FINANC	179,043

714275AA2	PERPETUAL FINANCIAL CORP 7.25% 05/15/11	5,000
71437MBQ7	PERRIS PUB FING SER D	5,000
714368CJ4	PERRIS TAX #01-2-A	30,000
714368CL9	PERRIS TAX #01-2-A	25,000
716437108	PETRIE STORES LIQUIDATING TR	800
71646K106	PETRO RESOURCES CORP	72
P7652MAG5	PETROBRAS ENERGIA SA 8.125% 07/15/10 RE	14,800
P7652MAF7	PETROBRAS ENERGIA SA 9% 05/01/09 REGS	9,500
71654V408	PETROLEO BRASILEIRO S.A.-ADR	9,280
69336T106	PETROLEUM HELICOPTERS	44
69331D106	PGI INC	238
716932108	PHARMACEUTICAL FORMULATIONS INC	10,250
716950100	PHARMAPRINT INC	2,000
717113AA2	PHAR-MOR INC 11.72% 09/11/02	43,306
693320202	PHH CORP	320
719088502	PHOENIX LASER SYSTEMS INC	88,800
719095101	PHOENIX MEDICAL TECHNOLOGY	19,400
71922F102	PHOSPHATE HOLDINGS INC	15
693344AC7	PHP HEALTHCARE CORPORATION SUB DEB I	1,146,000
71940K109	PHYSICIAN COMPUTER NETWORK INC	412,350
71941S101	PHYSICIANS RESOURCE GROUP INC	75,000
720142108	PIEDMONT FEDERAL CORP	20,643
720888304	PIEZO ELECTRIC PRODUCTS INC	80
721501104	PILLOWTEX CORP	1,000
72201B101	PIMCO CORPORATE OPPORTUNITY	1,467
72316WNB9	PINELLAS SFH-AMT-A-1	40,000
723337101	PINETREE COMPUTER SYSTEMS INC	350
723464301	PINNACLE GAS RESOURCES INC	20
723653101	PIONEER DIVERSIFIED HIGH INC	1,000
723787107	PIONEER NATURAL RESOURCES CO	11,464
723876108	PIONEER SAVINGS BANK FSB	47,887
723886107	PIONEER SYSTEMS INC	16,500
724153200	PIPEX PHARMACEUTICALS INC	33
724250105	PIRANHA INC	1,599
727058208	PLANETOUT INC	98
727557100	PLASTIC SURGERY CO	1,250
69340Y208	PLC CAPITAL TRUST V 6.125% 01/27/34 PFD	49
729138107	PLIANT SYSTEMS INC	3,000
729513101	PLYMOUTH FIVE CENTS SAVINGS BANK-MAS	53,933
69344F106	PMC - SIERRA INC	381
693434102	PMC COMMERCIAL TRUST	144
693442105	PMC-POWDERED METALS CORP	100
69349DAA4	PNC PREFERRED FUNDING TRUST I 8.7% PEI	1,600,000
73037P108	POCON INC	13,271
731095105	POLAROID CORP	4,328
731113106	POLIFLY FINANCIAL CORP	15,400
731822102	POMEROY IT SOLUTIONS INC	208
732827100	POPE & TALBOT INC	595
732852108	POPE EVANS & ROBBINS INC	107,150
733174106	POPULAR INC	183,002
73358TVR9	PORT AUTH-CONS-144TH	10,000
734260YN6	PORT HOUSTON-A-IMPT	205,000

73541LAA4	PORT ST JOE W/S-VAR	400,000
73640Q105	PORTFOLIO RECOVERY ASSOCIATE	941
737630103	POTLATCH CORP	2,013
737715AA0	POTOMAC TRUST CAPITAL I 4.47% 01/21/25 1-	2,750,000
73771RAA2	POTOMAC TRUST CAPITAL I 4.486% 01/23/25	1,000,000
73771QAA4	POTOMAC TRUST CAPITAL I 4.489% 02/04/25	1,000,000
737714AA3	POTOMAC TRUST CAPITAL I 4.748% 01/14/25	300,000
739299105	POWER MEDICAL INTERVENTIONS	683
73935X278	POWERSHARES CLEANTECH PORTFO	1
73935S105	POWERSHARES DB COMMODITY IND	548
73935Y102	POWERSHARES DB G10 CURR HARV	136
25154K809	POWERSHARES DB OIL 2X SHORT	50
73935X369	POWERSHARES DYB INDUSTRIALS	600
73935X807	POWERSHARES DYN M/C GROWTH	300
73935X625	POWERSHARES DYN OIL & GAS SV	22
73936T771	POWERSHARES FTSE RAFE DEV EX	100
73935X583	POWERSHARES FTSE RAFI US 1K	90
73935X401	POWERSHARES GLD DRG H USX CH	71
73935A104	POWERSHARES QQQ	23,900
745145DL3	PR CMWLTH-CUST-2009	2,333
745145DM1	PR CMWLTH-CUST-2009	2,333
74514LPK7	PR COMWLTH UNREF-IMPT	1,155,000
745268WE8	PR ELEC REF-SER S-MBI	10,000
745190FH6	PR HWY-SER B	26,200
739423101	PRAGMA BIO-TECH INC	200
74005P104	PRAXAIR INC	1,554
740061106	PRE-CELL SOLUTIONS INC	585
740215108	PRECISION DRILLING TRUST	54,443
73941X551	PREFERREDPLUS TR-CCR1 6.7% 03/01/33 PFI	514
74047X107	PREMIER ALLIANCE GROUP INC	150
740504105	PREMIER ENERGY CORP	3,800
74050WAC7	PREMIER GRAPHICS INC GTD SR NT 11.5% 1:	47,200,000
740065107	PREPAID LEGAL SERVICES INC	4,834
74138B105	PREVIO INC	56,200
74153Q102	PRIDE INTERNATIONAL INC	51,432
741563209	PRIME MOTORS INNS -LP	734
741620108	PRIMIX SOLUTIONS INC	50
741628200	PRIMROSE TECHNOLOGY CORP	1,025
74163PAC6	PRIMUS FINANCIAL PRODUCTS LLC 3.988% 0	500,000
74163PAE2	PRIMUS FINANCIAL PRODUCTS LLC 5.438% 1	7,700,000
G72457115	PRIMUS GUARANTY LTD 7% 12/27/36 PFD	3,494
741705CY1	PRINCE GEORGES COP-RF	250,000
741701QT6	PRINCE GEORGES-REF-B	375,000
742576309	PRINTRON INC	11,025
742962103	PRIVATEBANCORP INC	956
74269U104	PROCERA NETWORKS INC	28
742718BZ1	PROCTER & GAMBLE CO 4.85% 12/15/15	20,000
743098105	PRODUCTS & PATENTS LTD (DEL)	5,000
743169104	PROFIT TECHNOLOGY INC	62,300
743188104	PROGENITOR INC	642,318
743209108	PROGRAMMING & SYSTEMS INC	66,718
743263AA3	PROGRESS ENERGY INC-CVO	2,071,223

74326T108	PROGRESS ENERGY TRUST	400
74342L105	PROMEDCO MANAGEMENT COMPANY	40,667
74344G104	PROMISE CO LTD-UNSPON ADR	2,949
92908U103	PROQUEST CO	885
742918501	PROSPECT GROUP INC	200
743642100	PROTALEX INC	1,460,000
74373LAA5	PROTOSTAR I LTD 0% 10/15/12 CV 144A VAR	18,992,438
74373F100	PROVECTUS PHARMACEUTICAL INC	100
74514LNL7	PR-VAR-RF-A3-PUB IMPT	200,000
69361UAB7	PSE&G TRANSITION FUNDING LLC 4.34% 06/1	15,000
74437C101	PSINET INC	351,654
74460D232	PUBLIC STORAGE 6.625% PERP PFD M	40
74460D299	PUBLIC STORAGE 7.25% PERP PFD I	2
74460D273	PUBLIC STORAGE 7.25% PERP PFD K	45
74460D729	PUBLIC STORAGE-DEP SHARES A	95
745592BR5	PULASKI CSD	25,000
746218106	PURE BIOSCIENCE	20
746228303	PURE CYCLE CORP	708
74623G106	PURE H2O INC	1
746823103	PUTNAM MANAGED MUNI INCM TRS	939
693654105	PVF CAPITAL CORP	55
7215019B2	PWTX 10.0 11/15/2006	3,600,000
74727D108	QAD INC	1,313
74726MAG4	QANTAS AIRWAYS LTD 6.05% 04/15/16 144A	8,000,000
746906106	QANTEL CORP	300
74727A104	QCR HOLDINGS INC	64
747275105	QINTEX ENTERTAINMENT INC	320
74730W507	QUADRAMED CORP	92
747309102	QUADREX CORP	270,770
74762K306	QUANTECH LTD	1,000
748337102	QUENTRA NETWORKS INC	1,000
74833H308	QUERYOBJECT SYSTEMS CORP	1,666
747936102	QUESTEC INC	40,107
74837NAC7	QUIKSILVER INC 6.875% 04/15/15	250,000
912920AC9	QWEST CORP 6.875% 09/15/33	22
74913GAE5	QWEST CORP 7.875% 09/01/11	250,000
749748109	R V A CORP	330
74977EPJ6	RABOBANK NEDERLAND NV/NY 7% 04/11/22 A	200,000
750238107	RADIAN PETROLEUM CORP	2,000
75040P108	RADIO ONE INC-CL A	66
750490104	RADLON INCOPORATED	100
750676CB2	RAHWAY ETC REF-A	50,000
750789109	RAILWORKS CORP	5,000
751339102	RAMAGON TOYS INC	200
75156P207	RAMP CORP	841
751571100	RAMPART GENERAL	2,000
Y7187Y116	RANBAXY LABORATORIES-SP GDR	75
75281F108	RANGE ENERGY INC	333
754054104	RASCALS UNLIMITED INC	1,000
362232100	RB CAPITAL SECUR RESIDENC SA	28,473
749265104	RB ROBOT CORPORATION	200
749412AA0	RDM SPORTS GROUP INC 8% 08/15/03 CV	5,000

754900108	REA GOLD CORP	12,350
75605W100	REALMARK ACQUISITIONS II LLC UNIT CL A	106
756215208	RECLAIM INC	200
756764106	RED LION HOTELS CORP	52
757287NC7	REDDING IMPT OAK 93-1	30,000
75729DBV4	REDDING PWRS-REF-A	35,000
758205207	REED ELSEVIER PLC-SPONS ADR	400
758756308	REGAL COMMUNICATIONS CORP	142,498
75886X108	REGENERX BIOPHARMACEUTICALS	40
758915102	REGENT AIR CORP	3,100
758865109	REGENT COMMUNICATIONS INC	174
759000102	REGINA COMPANY INC	5,000
759351406	REINSURANCE GROUP OF AMERI-A	34,579
75952GAD6	RELIANT BUILDING PRODUCTS 12.375% 05/01	1,500,000
75952B105	RELIANT ENERGY INC	56,915
75952R100	RELIV INTERNATIONAL INC	477
759535206	REMBRANDT COSMETICS CORP	250
759543200	REMEC INC	497
759663206	REMY INTERNATIONAL INC 24.4325% PFD A F	5
759897RJ2	RENSSELAER CNTY REF	25,000
76009NAE0	RENT-A-CENTER INC/TX 7.5% 05/01/10 B	250,000
760911107	RESEARCH FRONTIERS INC	156
761058106	RESERVE INDUSTRIES CORP	9,800
76114EAF9	RESIDENTIAL CAPITAL LLC 9.625% 05/15/15 1.	3,492,000
76111J5X8	RESIDENTIAL FUNDING MORTGAGE SECURIT	90,000
76111JM68	RESIDENTIAL FUNDING MORTGAGE SECURIT	25,000
761713AD8	REYNOLDS AMERICAN INC 7.25% 06/01/13	250,000
762071207	RHEOLOGICAL SYSTEMS INC-NEW	20
762430205	RHYTHMS NETCONNECTIONS INC	3,780
762430AC0	RHYTHMS NETCONNECTIONS INC 13.5% 05/1	39,643,000
76218TFD1	RI CLEAN WTR-A-POOLED	100,000
765635AA5	RICKEL HOME CENTERS 13.5% 12/15/01	25,000
767754BL7	RITE AID CORP 7.5% 03/01/17	950,000
45804BAA6	RIVERMONT INC 2006-1 4.488% 12/26/50 144A	2,100,000
45804CAA4	RIVERMONT INC 2006-1 5.188% 12/26/50 144A	5,800,000
74961D103	RLI INC	50,000
74963H102	RMK STRATEGIC INCOME	12
770323103	ROBERT HALF INTL INC	11,427
771195104	ROCHE HOLDINGS LTD-SPONS ADR	1
772739207	ROCK-TENN COMPANY -CL A	308
774374102	ROCKWELL MEDICAL TECH INC	79
774852107	RODDY RESOURCES INC	400
77531QAB4	ROGERS COMMUNICATIONS INC 9.625% 05/01	250,000
77633T109	RONN MOTOR COMPANY	1
776385106	ROONEY PACE GROUP INC	6,000
776696AA4	ROPER INDUSTRIES INC 1.4813% 01/15/34 CV	23,000
778190CY2	ROSLYN UFSD	27,300
778276105	ROSS (A.J.) LOGISTICS INC	731
778296103	ROSS STORES INC	91
780097AN1	ROYAL BANK OF SCOTLAND GROUP PLC 5%	15,000
780097770	ROYAL BANK OF SCOTLAND GROUP PLC 6.3%	33
780097796	ROYAL BANK OF SCOTLAND GROUP PLC 6.4%	89

780097879	ROYAL BANK OF SCOTLAND GROUP PLC 7.2%	38
780097713	ROYAL BANK OF SCOTLAND PLC/THE 7.25% I	10,600
780153AL6	ROYAL CARIBBEAN CRUISES LTD 8.75% 02/02	250,000
780259107	ROYAL DUTCH SHELL PLC-ADR	1,022
780259206	ROYAL DUTCH SHELL PLC-ADR	1,654
78051D105	ROYAL OAK MINES INC	3,300
780907101	ROYAL PALM SAVINGS BANK WEST PALM BE	20,000
780749107	ROYALE GROUP LTD	400
780915104	ROYCE MICRO-CAP TRUST INC	31
780910105	ROYCE VALUE TRUST	43
749660106	RPC INC	6,756
74972EAH1	RSL COMMUNICATIONS PLC 12% 11/01/08	10,000
026632117	RTS AMERICAN HOME SHIELD CORP (CONTINUED)	300
303901110	RTS FAIRFAX FINL HLDGS LTD (CONTINGENT)	4,000
74978T109	RXI PHARMACEUTICALS CORP	39
78355W767	RYDEX INVERSE 2X S&P 500 ETF	87
837227RN9	S CENT CT WTR 16TH	100,000
841513LC6	S E TX HFC MTG BKD-B	744,603
838418FU0	S HUNTINGTON UFSD	40,000
838766BR3	S MADISON SCH-REF-1ST	100,000
785652BV9	SABINE RVR PCR	500
786416107	SAFE TECHNOLOGIES INTERNATIONAL INC	550
78648R203	SAFETY-KLEEN CORP NEW COM NEW	2,275
786417105	SAFE-WASTE SYSTEMS INC	200
790000103	SAINT JAMES COMPANY COM	125
79466R101	SALESREPCENTRAL.COM INC	100
795916105	SAMSYS TECHNOLOGIES INC	35,000
796253ZA3	SAN ANTONIO ELEC FLTR	6,670,000
796422YL1	SAN ANTONIO WTR ETM	5,000
798220208	SAN JOSE OIL CO INC-CL B PP 0.01 PAR	1,350
798241105	SAN JUAN BASIN ROYALTY TR	2,256
798456BJ7	SAN LEANDRO	25,000
801036203	SANITAS INC	5,000
801017104	SANI-TECH INDUSTRIES INC	10,000
800907AN7	SANMINA-SCI CORP 5.5688% 06/15/14 144A FL	10,000
800907AJ6	SANMINA-SCI CORP 6.75% 03/01/13	250,000
801321HA1	SANTA BARBARA COPS	24,800
802054106	SANTA FE INTERNATIONAL INC	100
802233106	SANTA ISABEL S.A.-SPONS ADR	366
802649KU6	SANTA ROSA WST WTR-B	14,000
80281R888	SANTANDER FINANCE PREFERRED SA UNIPE	696
80281R300	SANTANDER FINANCE PREFERRED SA UNIPE	3,000
80281R805	SANTANDER FINANCE PREFERREDS A UNIPE	103
803054204	SAP AG-SPONSORED ADR	5,493
803121CB6	SARAH SCOTT SCH REF	25,000
80382HAA0	SASCO NET INTEREST MARGIN TRUST 0% 02	2,200,000
80382JAA6	SASCO NET INTEREST MARGIN TRUST 7.5%	1,486,500
80410Q207	SATURN 7% 03/01/33 PFD LTD	389
805176203	SAVIN CORP 1.5% PERP CV PFD A	20
783877103	SBT CORP ORD	16,727
80589M102	SCANA CORP	694
806605101	SCHERING-PLOUGH CORP	104,458

806605705	SCHERING-PLOUGH CORP 6% 08/13/10 CV PF	100
806605AJ0	SCHERING-PLOUGH CORP 6% 09/15/17	69,591
806605AH4	SCHERING-PLOUGH CORP 6.55% 09/15/37	569,304
80874P109	SCIENTIFIC GAMES CORP-A	464
808761AA8	SCIENTIFIC LEASING INC. 8.25% 06/15/03 CV	10,000
808766109	SCIENTIFIC MEASUREMENT SYS	8,116
808807101	SCINTILORE EXPLORATIONS LTD	200
784018103	SCM MICROSYSTEMS INC	71
809388AB7	SCOTT CABLE COMMUNICATIONS 16% 07/18/	25,569
811035104	SCRIBE SYSTEMS INC	1,000
78709Y105	SCS TRANSPORTATION INC	8,140
841513LF9	SE TX HFC MTG BKD-B	1,487,831
841513LG7	SE TX HFC PROG-SER B	1,273,337
841513LK8	SE TX HSG-B-MTG-BKD	1,300,594
841513LU6	SE TX HSG-B-MTG-BKD S	2,025,809
841513LP7	SE TX HSG-MTG-B	1,154,219
81170X101	SEACOAST HOLDING CORPORATION	2
812141AN9	SEALY MATTRESS CO 8.25% 06/15/14	250,000
812209104	SEARCH FINANCIAL SERVICES	564
81222P106	SEARCHHELP INC	68
813192101	SECOND NATIONAL BANCORPORATION	151,645
813703105	SECURE COMMUNICAT & TECH INC	10,000
815714100	SEEBURG CORP	2,950
815723200	SEED PRODUCTS INTL INC	499
815794102	SEGA SAMMY HOLDING-SPONS ADR	9,101
816078307	SEKISUI HOUSE-SPONS ADR	5,071
816288104	SELECTICA INC	10
816629109	SEMICON INC	1,000
81688A106	SENDTEC INC	3,045,532
81747S106	SERAC HOLDINGS INC	204,000
81747T104	SERACARE LIFE SCIENCES INC	169
817587108	SERVICE MERCHANDISE CO INC	20,000
817917AC1	SEVEN SEAS PETROLEUM CORP 12% 11/07/0	1,700
81811M100	SEVERN BANCORP INC/MD	87
784125106	SFE TECHNOLOGIES	348,935
784185209	SGI INTERNATIONAL	20,000
819319500	SHAMAN PHARMACEUTICALS INC COM PAR	13,502
M83683108	SHAMIR OPTICAL INDUSTRY LTD	15
819443102	SHANNON GROUP INC	60
820013100	SHARPER IMAGE CORP	5,136
821188109	SHEFFIELD INDUSTRIES INC	300
821374105	SHELBOURNE PPTYS II INC	30
823213AA1	SHENGDATECH INC 6% 06/01/18 CV 144A	258,000
824543102	SHILOH INDUSTRIES INC	85
824841407	SHISEIDO LTD-SPONSORED ADR	1,812
825113103	SHORE GROUP INC	625
825211105	SHORETEL INC	2,617
825853AA2	SIDECO AMERICANA SA 9.125% 12/15/49 144A	7,000
825865603	SIDERURGICA VENEZ SIV-SP ADR	17
82620W107	SIENNA GOLD INC	167,850
826428104	SIERRA PACIFIC RESOURCES	44,232
827048109	SILGAN HOLDINGS INC	2,357

827056102	SILICON GRAPHICS INC SHR	NPV	62,724
827708108	SILVER EUREKA CORP		10
828395103	SILVERLEAF RESORTS INC		72
828807BP1	SIMON PROPERTY GROUP LP 5.75% 12/01/15		44,000
829322304	SINGING MACHINE CO INC/THE		30
48122U105	SISTEMA JSFC-144A SPONS GDR 144A		100
82981P105	SITI-SITES COM INC		895
830609103	SKIATRON ELECTRONICS & TV		350
830798401	SKOLNIKS INC		38,959
83083Y101	SKY RIDGE RESOURCES LTD		71
831913108	SMARTIRE SYSTEMS INC		300
831699103	SMAVE SOLUTIONS INC		28
784487100	SMC VENTURES INC		1,000
831756AA9	SMITH & WESSON HOLDING CORP 4% 12/15%		5,500,000
831858105	SMITH CORONA CORP		11,800
832248AH1	SMITHFIELD FOODS INC 7.75% 05/15/13 B		250,000
83364L109	SOCIETE GENERALE-SPONS ADR		838
83402A107	SOFTBRANDS INC		62
834022204	SOFTGUARD SYSTEMS INC		500
83413X203	SOLAR CAP LLC-UNIT ACC INV		66,667
834912107	SOLAR TECHNOLOGY CORP		470
834911109	SOLAR-METRICS INC		2,400
834182AT4	SOLECTRON CORP 0.5% 02/15/34 CV B		58,000
834263204	SOLO SERV CORP		46,030
834365405	SOLOPOINT INC		375
834376121	SOLUTIA INC WTS K= 07/15/09 144A		1,000
834452104	SOMATRONICS INC		75
83545GAG7	SONIC AUTOMOTIVE INC 8.625% 08/15/13 B		11,279
83545G102	SONIC AUTOMOTIVE INC-CLASS A		3,439
83546Q109	SONICBLUE INC		6,132
784849AC5	SONICBLUE INC 5.75% 10/01/03 CV		1,167,000
837841105	SOUTH FINANCIAL GROUP INC		3,132
841513LH5	SOUTHEAST HSG-B		1,189,596
841513LA0	SOUTHEAST HSG-B-MTG		743,394
841513LL6	SOUTHEAST HSG-MTG-B		1,022,099
841513LD4	SOUTHEAST HSG-MTG-B		933,310
841513LN2	SOUTHEAST TX HSG		1,205,453
841513LT9	SOUTHEAST TX HSG-B-MT		1,164,537
843581505	SOUTHERN PAC PETRO-SP ADR		40
844544809	SOUTHMARK CORP		40,725
844902205	SOUTHWARD VENTURES DEPOSITORY TRUS		1
846396109	SPAN-AMERICA MEDICAL SYS INC		5,000
78464A771	SPDR KBW CAPITAL MARKETS ETF		650
78464A763	SPDR S&P DIVIDEND ETF		99
26439RAQ9	SPECTRA ENERGY CAPITAL LLC 5.5% 03/01/1		400
847607108	SPECTRAVISION INC-CL B		248
848325AB2	SPENDTHRIFT FARM INC SR S/D REG 12.5% C		10,000
848420105	SPHERION CORPORATION		17,955
848554101	SPINTEK GAMING TECHNOLOGIES		10,200
84856M209	SPIRENT COMMUNICATIONS-ADR		2
849198106	SPORTSTOWN INC		106,705
850544BS5	SPRINGFIELD ARPT REF		5,000

852060AT9	SPRINT CAPITAL CORP 8.75% 03/15/32	17,000
852061100	SPRINT NEXTEL CORP	129,574
852061AD2	SPRINT NEXTEL CORP 6% 12/01/16	3,000
784830101	ST SYSTEMS INC	1,000
852328301	STACEYS BUFFET INC	107
852529HG4	STAFFORD TWP	45,000
853626109	STANDARD MICROSYSTEMS CORP	906
854305208	STANLEY FURNITURE CO INC	269
85517P101	STAR SCIENTIFIC INC	5,464
854923109	STAR TELECOMMUNICATIONS INC	17,900
855682100	STARS TO GO INC	106,087
85590AAD6	STARWOOD HOTELS & RESORTS WORLDWII	250,000
857658108	STATEWIDE BANCORP	129,772
857689AV5	STATION CASINOS INC 6% 04/01/12	250,000
85771N107	STATORDYNE CORP	21,360
784774101	STEC INC	13,186
858127AB9	STEEL HEDDLE MANUFACTURING CO 10.625%	250,000
859166100	STERLING CHEMICALS INC	12
859405201	STERLING MEDICAL SYSTEMS INC	400
861572105	STONE & WEBSTER INC	200
86183Q100	STONEMOR PARTNERS LP	250
86210M106	STORA ENSO OYJ-SPONS ADR	4,760
862280104	STOTLER GROUP INC	39,165
862542107	STOX.COM INC	3,000
862682101	STRATA SEARCH	10
862719101	STRATEGIC GLOBAL INCOME FUND	60
86279P107	STRATERA INC	1
862811VZ6	STRATFORD	95,000
863238101	STREAMLOGIC CORP	5,000
863317103	STRINGS LTD	1,200
863451100	STROUDS INC	10,000
86359BAT8	STRUCTURED ASSET SECURITIES CORP 4.9%	500,000
863573JL6	STRUCTURED MORTGAGE ASSET RESIDENT	1,000
863583209	STRUTHERS INDUSTRIES INC	255
863902102	STUDENT LOAN CORP	334
864222203	STYLES ON VIDEO INC	5,942
864482104	SUBURBAN PROPANE PARTNERS LP	1,000
86562M100	SUMITOMO MITSUI-UNSPONS ADR	700
865625206	SUMITOMO TRUST & BANK-SP ADR	4,062
865646103	SUMMER INFANT INC	200
866203NK4	SUMMIT	100,000
86606G101	SUMMIT FINANCIAL GROUP INC	45
866749203	SUN FINANCING I 7% 05/01/28 CV PFD 144A	56,700
866876105	SUN STATE SVGS & LN ASSN-ARIZ	130,218
867071102	SUNBEAM CORP-DEL NEW	25
866925100	SUNBELT NURSERY GROUP INC	1,222
867229106	SUNCOR ENERGY INC	195
867328502	SUNESIS PHARMACEUTICALS INC	9,729
86770T103	SUNRISE ENERGY RESOURCES INC	20
867903106	SUNRISE SAVINGS & LOAN-CL A	11,680
86769L103	SUNRISE TECHNOLOGIES INTL	406
867833501	SUNSHINE MNG & REFNG CO	3,929

867908105	SUNSTAR INTL INC	300
867925109	SUNSTYLE CORP	922
86800CAC8	SUNTECH POWER HOLDINGS CO LTD 0.25%	38,000
868047101	SUPERCOMPUTING SOLUTIONS INC	80,290
86825Q104	SUPERIOR OFFSHORE INTERNATIO	15
868365107	SUPERIOR TELECOM INC	10,000
86837X105	SUPERIOR WELL SERVICES INC	3,455
868446204	SUPERMARKETS GENERAL HOLDING 3.52% 1	140,786
868581109	SUPERWIPES INC	100
86859F107	SUPREMA SPECIALTIES INC	110
868607102	SUPREME INDS INC-CLASS A	129
86863P109	SUPREME RESOURCES LTD	1,692
86866R102	SUREBEAM CORP CL A	2,316
868861204	SURGUTNEFTEGAZ-SP ADR	4,000
86943W207	SUTTON CAPITAL TRUST III 4.248% PERP PFL	16
86943X205	SUTTON CAPITAL TRUST IV 3.97% 12/29/49 PI	11
00254EFD9	SVENSK EXPORTKREDIT AB 0% 08/09/10 BSK	110,000
00254ECN0	SVENSK EXPORTKREDIT AB 0% 12/18/08 bskt	5,050,000
870195104	SWEDBANK AB-ADR	133
87089AAA6	SWISS RE CAPIT 6.854% PERP 144A VAR SWI	2,623,678
871013108	SWISSCOM AG-SPONSORED ADR	2,042
871130AB6	SYBASE INC 1.75% 02/22/25 CV	3,000
871503108	SYMANTEC CORP	6,555
87150R105	SYMBIAT INC	341
871504106	SYMBION INC/AZ	13,450
871512208	SYMBOLICS INC	300
871943106	SYMPLEX COMMUNICATIONS CORP	500
871578100	SYNCRONYS SOFTCORP	1,000
871559100	SYN-TREK INC	25,000
87164M100	SYNVISTA THERAPEUTICS INC	94
871633JX2	SYOSSET CSD-UNREF-B	5,000
871655106	SYPRIS SOLUTIONS INC	839
871660106	SYQUEST TECHNOLOGY INC	6,100
871839205	SYSTEM SOFTWARE ASSOC INC	1,875
871896205	SYSTEMS CONNECTIONS GROUP PLC-ADR	150
872450200	T I C INDUSTRIES	11
87377Q104	TAG GROUP INC/THE	810
874039100	TAIWAN SEMICONDUCTOR-SP ADR	99,537
874229107	TALENT ALLIANCE INC	1
874262108	TALISMAN MINES LTD	3,000
87484D103	TAM SA-SPONSORED ADR	200
875378101	TANDY BRANDS ACCESSORIES INC	7
875465403	TANGER FACTORY OUTLET CENTERS 7.5% F	21
M8737E108	TARO PHARMACEUTICAL INDUS	22
876553306	TASTY BAKING CO	34
70336G102	TATHAM OFFSHORE INC	1,395
872351408	TDK CORP-SPONSORED ADR	1,178
872363106	TDX CORP	33,000
878227107	TECFIN CORP	9,000
878546209	TECHNIP SA	23
87873C104	TECHNOLOGY TRANSFER INC	1,179
878895200	TECUMSEH PRODUCTS CO-CL A	7,654

878895101	TECUMSEH PRODUCTS CO-CL B	55
879002103	TEECO PROPERTIES -LP	3,518
879078103	TEJAS OIL & GAS CO	25
87910PAH3	TEKNI-PLEX INC 8.75% 11/15/13	25,000
006847305	TELCOVE INC 12.875% 10/15/07 PFD B	2
879246AB2	TELE NORTE LESTE PARTICIPACOES SA 8%	70,000
87927P200	TELECOM HOLDRS TRUST	628
87927Y201	TELECOM ITALIA SPA-SPON ADR	4,609
879403707	TELEFONOS DE MEXICO-SP ADR A	77
879422103	TELEGROUP INC	15,263
87942L101	TELEHUBLINK CORP	35,000
87944M107	TELEMETRIX INC	6,265
879458107	TELEPHONICS OFFICE TECHNOLOGIES INC	150
879908101	TELES SPHERE	329,507
879925204	TELETIMER INTERNATIONAL INC	3
87960H107	TELICONICS INC	1,974
87959Y103	TELIGENT INC-CL A	380
879603108	TELKOM SOUTH AFRICA-SPON ADR	6
879681203	TELLUS INDUSTRIES INC	9
87969N204	TELSTRA CORP-ADR	1,287
87971M202	TELUS CORPORATION -NON VOTE	1,412
E90215109	TELVENT GIT SA	443
87972KAW6	TEMECULA CFD #03-1-A	50,000
879704104	TEMP STIK ORD	2,000
87975P102	TEMPE TRANSIT AUTHORITY INC	1,000
880183108	TEMPLET INDUSTRIES INC	200
880647102	TENNIS LADY INC	18,056
881005201	TERRA NITROGEN COMPANY LP	206
881575302	TESCO PLC-SPONSORED ADR	281
881609101	TESORO CORP	74,805
881612105	TESSERACT GROUP INC/THE	5,000
882147101	TEXAS AMERICAN BANCSHARES	200
882610108	TEXAS PACIFIC LAND TRUST	108
88283LEG7	TEXAS ST TRANS COMMN	100,000
883203200	TEXTRON INC 2.08% PERP CV PFD A	18
88321N106	TGFIN HOLDINGS INC	2,490
883375107	THE RAGENICS CORP	594
883380107	THE RATECH INC-NEV	1,000
883435AF6	ATHERMADYNE HOLDINGS CORP 10% 02/01/12	25,000
88360H101	ATHERMO TECH TECHNOLOGIES	5,000
885183103	THORIUM POWER LTD	100,000
885197103	THORN PLC-SPONSORED ADR OLD	37
88575Q201	THREE SHADES FOR EVERYBODY INC NEW	1
885807206	THRESHOLD PHARMACEUTICALS	51
886042100	THUNDER GROUP INC/THE	4,412
886307107	TIANRONG INTERNET PRODUCTS	3,200
88630G107	TIANRONG MEDICAL GROUP INC	1,000
886423102	TIDEWATER INC	3,671
886547108	TIFFANY & CO	36,048
156884G36	TIGER 0% 08/15/14	41,000
88830R101	TITAN MACHINERY INC	1,223
880459R61	TN HSG RES INT-L7	25,000

880459B35	TN HSG-AMT-2A-HMOWNRS	4,350,000
880459WL2	TN HSG-RESIDL-L13	20,000
880459D74	TN HSG-RI-03-L32J	10,000
872960109	TNS INC	1,070
69365W103	TOBA PULP LESTARI TBK-SP ADR	227
889039103	TODD SHIPYARDS CORP	93
889396JE8	TOLEDO WTRWKS-REF/IMP	4,800
890030208	TOMKINS PLC-SPONSORED ADR	9,103
890176FF2	TONAWANDA CITY-A	50,000
Y8897Y305	TOP SHIPS INC	7
890537301	TOPAZ GROUP INC	3,000
890747207	TOPPAN PRINTING-UNSPONS ADR	484
890910102	TOPS APPLIANCE CITY INC	1,000
891013104	TORCH ENERGY ROYALTY TRUST	1,000
89235K105	TORREYPINES THERAPEUTICS INC	44
89147U100	TORTOISE ENERGY CAPITAL CORP	3,000
89147U308	TORTOISE ENERGY CAPITAL CORP 8.738% P	1
891495103	TOTAL ASSETS PROTECTION INC	41,285
891539108	TOUCH AMERICA HOLDINGS INC	3,800
89155B101	TOUR CFG INC	20,000
891707101	TOWER AUTOMOTIVE	50,875
892331307	TOYOTA MOTOR CORP -SPON ADR	4,667
89233PY91	TOYOTA MOTOR CREDIT CORP 4.93% 06/27/1	1,044,000
892376LF9	TRACY FACS-#99-2 S MA	25,000
892682204	TRADITIONAL INDS	75,370
892781105	TRAILBLAZER OIL & GAS INC	5,855
87613YAB7	TRAIN 6.814% 01/15/12 144A 144a VAR	10,000
893349803	TRANS WORLD AIRLINES INC 0.05% PERP PF	10
89352HAC3	TRANSCANADA PIPELINES LTD 6.35% 05/15/6	20,000
893636100	TRANSDERM LABORATORIES CORP	50
89365K206	TRANSGENOMIC INC	3,731,496
89376P103	TRANSMEDIA ASIA PACIFIC INC	4,700
893764100	TRANSMEDIA EUROPE INC	1,250
893881102	TRANSPORTATION EQUITIES NV	43
893895201	TRANSTEXAS GAS CORP CL A	45
894065101	TRANSWITCH CORP	3,248
894688100	TREESOURCE INDUSTRIES INC	10,000
89556L104	TRI D AUTOMOTIVE LTD	170
896121100	TRICORD SYSTEMS INC	50,774
89557H102	TRI-NATIONAL DEVELOPMENT CRP	1,000
896438306	TRINITY BIOTECH PLC-SPON ADR	28
896682200	TRINTECH GROUP PLC-SPON ADR	55
896916103	TRIONICS INC	1,000
896925203	TRISM INC	2,203
896775103	TRITON NETWORK SYSTEMS INC	260
897124103	TROUND INTERNATIONAL INC	1,000
89732M109	TROY GOLD & MINERAL CORP	60
872918107	TSL HOLDINGS INC	1,391,127
873054209	TU INTERNATIONAL INC	300
899697AM8	TUMWATER OFFC PPTYS	75,000
899729107	TUNDRA GOLD MINES	5,000
900145103	TURKISH INVESTMENT FUND	25

873063309	TV COMMUNICATIONS NETWORK	564
873061105	TVC TELECOM INC	1,200
87307X104	TVMAX HOLDINGS INC	20,760
901166108	TWEEN BRANDS INC	57
90130TAK6	TWENTY-FIFTH AVE STD	200,000
901769109	TWIND ENERGY ORD	5,000
902068105	TWO PESOS INC	182,160
90211N105	TWO WAY TV INC	10,341
8827202S3	TX ADJ-REF-TXB-FD I	100,000
882720TE5	TX ST-VETS HSG-II-C1	4,175,000
882854KF8	TX WTR ST REVOLV-SR-A	75,000
882854JX1	TX WTR ST REVOLV-SR-A	20,000
G9144P105	TYCO ELECTRONICS LTD	8,803
902118BK3	TYCO INTERNATIONAL GROUP SA 6% 11/15/1	275,000
902494AP8	TYSON FOODS INC 3.25% 10/15/13 CV	1,305,000
912325AD9	U S OFFICE PRODUCTS CO CONV SUB NOTE	15,000
902948108	U S PLASTIC LUMBER CORP	500
91272D309	U S TECHNOLOGIES INC NEW	1,000
912899408	U S WIRELESS DATA INC CL A NEW	2,868
902549708	UAL CORP/OLD 12.25% PERP PFD B	1,334
902636109	UCN INC	739
902646108	UDC HOMES INC	43,331
74347R776	ULTRA BASIC MATERIALS PROSHA	23
74347R743	ULTRA FINANCIALS PROSHARES	42,279
903914109	ULTRA PETROLEUM CORP	2,166
74347R107	ULTRA S&P500 PROSHARES	905
74347R693	ULTRA TECHNOLOGY PROSHARES	101
P94398107	ULTRAPETROL (BAHAMAS) LTD	48,767
904011103	ULTRASCIENCE INC	100
74347R867	ULTRASHORT DOW30 PROSHARES	54,882
74347R859	ULTRASHORT MIDCAP400 PROSHAR	305
74347R552	ULTRASHORT REAL ESTATE PROSH	53,561
74347R834	ULTRASHORT RUSSELL2000 PROSH	776
904202108	UMEMBER.COM INC	288
904214103	UMPQUA HOLDINGS CORP	5,599
904270105	UNAPIX ENTERTAINMENT INC	5,000
904764AG2	UNILEVER CAPITAL CORP 7.125% 11/01/10	2,000
904788106	UNIMAR CO-INDONESIAN PRT UTS	500
905411EB6	UNION BEACH	12,500
907818108	UNION PACIFIC CORP	10,783
907818CZ9	UNION PACIFIC CORP 5.75% 11/15/17	20,000
909163107	UNIROYAL TECHNOLOGY CORP	22,000
909205106	UNISOURCE ENERGY CORP CO	7,694
909214BJ6	UNISYS CORP 8% 10/15/12	250,000
909870AC1	UNITED COS FINANCIAL CORP 8.375% 07/01/	7,760,000
910190107	UNITED DIVERSIFIED CORP	100
910202100	UNITED DUVEX OIL & MINERALS	25
910204106	UNITED EDUCATION & SOFTWARE	2,314
910324102	UNITED FINANCIAL GROUP (DEL)	67
910756105	UNITED KENO HILL MINES LTD	750
910858406	UNITED MERCHANTS & MANUFACTURERS IN	1,192,780
910858307	UNITED MERCHANTS & MANUFACTURERS IN	18,909

911312AF3	UNITED PARCEL SERVICE INC 2.02% 02/28/53	600,000
91136P100	UNITED RENT-ALL INCORPORATED	1,336
911460103	UNITED SECURITY BANCSHARE/CA	211
911459105	UNITED SECURITY BANCSHARES	34
911922102	UNITED STATES LIME & MINERAL	101
91232N108	UNITED STATES OIL FUND LP	12,561
913017109	UNITED TECHNOLOGIES CORP	8,586
913201109	UNITED WESTERN BANCORP INC	17,500
91324P102	UNITEDHEALTH GROUP INC	6,223
913287108	UNITRONIX CORP	6,400
913298105	UNITY HEALTHCARE HOLDING CO INC	84,800
914085AA3	UNIV ATHLETIC ASSN	325,000
91412FJ99	UNIV CA-UNREF-UCLA-A	75,000
914438CG9	UNIV MA VAR-SR-GTD-A	1,000,000
913456109	UNIVERSAL CORP/VA	4,289
91349P103	UNIVERSAL EXPRESS INC	200,000
913756300	UNIVERSAL MONEY CENTERS-W/I	9,375
913839AA4	UNIVERSAL STANDARD HEALTHCARE INC 8.2	180,000
914101100	UNIVERSITY BANK N.A. NEWTON MASS	99,686
91411XAA7	UNIVERSITY MED & DENTISTRY NJ	50,000
915271100	UNIVEST CORP OF PENNSYLVANIA	597
87924Y105	UNKNOWN ISSUER PFD	7
915431308	UPLAND MINERALS & CHEMS CORP	1
915436109	UPM-KYMMENE OYJ-SPONS ADR	7,327
916277HR0	UPPER OCOCQUAN SWR-RF	300,000
917246209	URETHANE TECHNOLOGIES INC	300
917273104	UROLOGIX INC	91
917286106	URSTADT BIDDLE PROPERTIES	70
902973304	US BANCORP	10,596
90334M109	US INTERACTIVE INC	7,400
912325305	US OFFICE PRODUCTS CO-NEW (RESTRICTE	9,630
36867M107	US WASTE GROUP	125
90339C106	US WIRELESS CORP	5,000
90329A102	USA BANCORP INC	49,200
902928100	USA CLASSIC INC	119,156
90341G103	USA MOBILITY INC	10,630
90328S500	USA TECHNOLOGIES INC	172
903307205	USB CAPITAL VIII 6.35% 12/29/65 PFD 1	60
903300200	USB CAPITAL XI 6.6% 09/15/66 PFD	27
903305209	USB CAPITAL XII 6.3% 02/15/67 PFD	40
90333EAC2	USEC INC 3% 10/01/14 CV	4,000
917311805	USINTERNETWORKING INC	13,088
90336N204	USN COMMUNICATIONS INC	100
912833CW8	UST 0% 08/15/09	1,000
912828DV9	UST 4.125% 05/15/15 10YR	6,000
917436CZ8	UT SFM-VAR-G2-CL I	11,970,000
917488108	UTAH MEDICAL PRODUCTS INC	20
91759P106	UTEK CORP	435
918076100	UTSTARCOM INC	25,248
927781CQ5	VA CLG-B-21ST CENTURY	6,520,000
92817FJ23	VA SCH FINIG-A-1997	17,300
918828AK0	VAL VERDE USD REF-JR	20,000

919209AN6	VALLEJO PUB FIN TAX-A	5,000
919720102	VALLEY INDUSTRIES INC	113,900
919794123	VALLEY NATIONAL BANCORP-CW15	9
920383106	VALUE ADDED COMMUNICATIONS	196,175
92038N102	VALUE AMERICA INC	5,500
919902106	VALUE MERCHANTS INC	1
92047F108	VALUE TRADING ORD	28,751
919910109	VALUESTAR CORP	5,000
92201B307	VANGUARD AIRLINES INC	160
922042858	VANGUARD EMERGING MARKET ETF	58
922908736	VANGUARD GROWTH ETF	130
922206107	VARIAN INC	3,259
918194101	VCA ANTECH INC	4,773
922392105	VECTOR AUTOMATION INC	300
92257TAA1	VELOCITY EXPRESS CORP 18% 12/30/10 UNI1	12,889,630
92257K102	VELOCITYHSI INC	283
92260R102	VENCOR INC	19,700
P97475AG5	VENEZUELA GOVERNMENT INTERNATIONAL	336,500
922646AS3	VENEZUELA GOVERNMENT INTERNATIONAL	1,392,200
92276F100	VENTAS INC	4,667
92326YAF6	VENTURE HOLDINGS CO LLC 11% 12/31/49	4,700,000
92326YAD1	VENTURE HOLDINGS CO LLC 9.5% 07/01/05 B	3,250,000
923434203	VERIT INDUSTRIES	3,400
92407M206	VERMILLION INC	48
924784NK3	VERO BCH ELEC-RF-A-6/	125,000
924905102	VERONEX TECHNOLOGIES INC	29
92531L108	VERSO PAPER CORP	225
925313108	VERSUS TECHNOLOGY INC	500
92532F100	VERTEX PHARMACEUTICALS INC	14,674
925391104	VESTA INSURANCE GROUP INC	691
925458101	VESTAS WIND SYSTEMS-UNSP ADR	163
92549X201	VESTIN REALTY MORTGAGE II	72
918204108	VF CORP	34,529
927676CS3	VI PUB FIN ETM-A	5,000
92553M109	VIANET TECHNOLOGIES INC	870
925529208	VIATEL INC	4,150
926555103	VIDEO DISPLAY CORP	100
92658X109	VIDEOPROPULSION INC	1,200
926645102	VIENNA CORP	900
926734401	VIGNETTE CORPORATION	9,552
92763R104	VIRAGE LOGIC CORPORATION	81
927804EZ3	VIRGINIA ELECTRIC AND POWER CO 5.4% 01	500,000
92823T108	VIRNETX HOLDING CORP	96
481087AC8	VISANT CORP 7.625% 10/01/12	25,000
92832C104	VISIONAMERICA INC	500
92830S101	VISIONGLOBAL CORP	1,000
927912105	VISION-SCIENCES INC	4,923
92831R128	VISKASE COS INC -CW10	130
918255100	VIST FINANCIAL CORP	35
927926303	VISTA GOLD CORP	1,594
92839U107	VISTEON CORP	19
928497106	VITESSE SEMICONDUCTOR CORP	7

92855S101	VIVO PARTICIPACOES SA-ADR	4,494
92857WAM2	VODAFONE GROUP PLC 5.5% 06/15/11	2,000
92857W209	VODAFONE GROUP PLC-SP ADR	7,650
92861T101	VOICEFLASH NETWORKS INC	8,000
928703107	VOLT INFO SCIENCES INC	28
92886T201	VONAGE HOLDINGS CORP	979
917919102	VSM MEDTECH LTD	15,000
918346107	VTN CORP	27,500
955232DQ3	W PATTERSON FIN-01-1B	15,000
955232BN2	W PATTERSON FING-1-1A	80,000
955641CL7	W SACRAMENTO FING-F	50,000
955656EK5	W SACRAMENTO TAX-14	90,000
93877MAS5	WA CONVENTION CTR SR	3,600
92927K102	WABCO HOLDINGS INC	25,031
92976GAE1	WACHOVIA BANK NA 5.6% 03/15/16	500,000
92978U207	WACHOVIA CAPITAL TRUST IV 6.375% 03/01/€	26
92976WBA3	WACHOVIA CORP 5.7% 08/01/13 MTN	2,000
92977V206	WACHOVIA PREFERRED FUNDING CORP 7.2%	231
930569991	WAHLCO ENVIRONMENTAL SYSTEMS ESCRC	100
931804108	WALKER TELECOMMUNICATIONS CORP	850
932889GN2	WALNUT VLY SD-A	50,000
932900103	WALRON MINERALS CORPORATION	125
934390105	WARNACO GROUP INC-CL A	4,000
936750108	WARWICK VALLEY TELEPHONE CO	17
938862109	WASHINGTON GROUP INTL	800
93933VAY4	WASHINGTON MUTUAL BANK/HENDERSON N	2,000,000
939322103	WASHINGTON MUTUAL INC	94,823
942044KM9	WATERTOWN	20,000
942683AC7	WATSON PHARMACEUTICALS INC 1.75% 03/1	9,000
944037100	WAVVE TELECOMMUNICATIONS INC	1,000
944097LQ5	WAXAHACHIE ISD CAB-PR	1,000,000
94769A101	WEBLINK WIRELESS INC CL A	20,550
94845V103	WEBVAN GROUP INC	829,933
948774104	WEIRTON STEEL CORP	480
949515100	WELLINGTON COMMUNICATIONS INTERNATI	34
949702104	WELLMAN INC	264
949900104	WELLS AMERICAN CORP	30,320
949746FA4	WELLS FARGO & CO 3.5518% 05/01/09	13,000
94976Y207	WELLS FARGO CAPITAL IV 7% 09/01/31 PFD	2,000
94979P203	WELLS FARGO CAPITAL IX 5.625% 04/08/34 PI	67
94985V202	WELLS FARGO CAPITAL XII 7.875% 03/15/68 F	122
94975CAL1	WELLS FARGO FINANCIAL INC 5.5% 08/01/12	1,000,000
949760AU6	WELLS FARGO MORTGAGE BACKED SECURI	25,000
94984EAU6	WELLS FARGO MORTGAGE BACKED SECURI	65,000
94984HAA3	WELLS FARGO MORTGAGE BACKED SECURI	75,000
950246108	WELLSTEAD INDUSTRIES INC	19,120
950817106	WESCO FINANCIAL CORP	1
95736ULD4	WESTCHESTER CNTY-RF-D	35,000
957785207	WESTERN BELL COMMUNICATIONS	1,112
957918105	WESTERN CANADA BEVERAGE CORP	1,600
959802109	WESTERN UNION CO	1,579
959835109	WESTERN UNITED MINES INC	400

960838100	WESTMORE INTERNATIONAL INC	4,900
961238102	WESTPOINT STEVENS INC	1,000
963341102	WHIRLWIND MARKETING INC	14,645
963801105	WHITE ELECTRONIC DESIGNS	154
964470108	WHITE RIVER PETROLEUM CORP	4
965042104	WHITEHALL ENTERPRISES INC	14,000
966387102	WHITING PETROLEUM CORP	23,125
966387AC6	WHITING PETROLEUM CORP 7.25% 05/01/13	5,000
929248508	WHX CORP	151
929248300	WHX CORP/OLD 3.75% PERP CV PFD B	1,827
929248409	WHX CORPORATION NEW	133
977056X54	WI ST-REF-1	150,000
968077206	WILD BRUSH ENERGY INC	1
969199108	WILLBROS GROUP INC	1,093
969219203	WILCOX & GIBBS INC-A	689
9692199C0	WILCOX & GIBBS OMC ST SUB NT SER-B ES	220,000
552075AC7	WILLIAM LYON HOMES INC 7.5% 02/15/14	198
9694559A4	WILLIAMS COMMUNICATIONS GROUP -ESCR-	180,000
9694559B2	WILLIAMS COMMUNICATIONS GROUP INC 10	60,000
969455104	WILLIAMS COMMUNICATIONS GROUP INC-CL	243,856
969457100	WILLIAMS COS INC	17,572
969457BK5	WILLIAMS COS INC 8.125% 03/15/12	250,000
97111W101	WILLOW FINANCIAL BANCORP INC	2,998
971807102	WILMINGTON TRUST CORP	7,694
973606106	WINDSOR HOLDING CORP	350
974250102	WINMARK CORP	2
974282303	WINN ENTERPRISES-CL A	25
974282105	WINN ENTERPRISES-CL B SBI	50
974900102	WINNERS CIRCLE MANAGEMENT IN	200
975460106	WINSLOW TECHNOLOGY INC	340
975515875	WINSTAR COMM 7 PREF	21,450
975515AX5	WINSTAR COMMUNICATIONS INC 12.75% 04/	44,000
97653L208	WIRELESS HOLDRS TRUST	24
976826305	WISCONSIN POWER & LIGHT CO 4.5% PERP I	10
977011105	WISCONSIN REIT SBI	100
97750V109	WIZZARD SOFTWARE CORP	16
969281CM4	WM S HART UHSD 2002-1	220,500
978093102	WOLVERINE TUBE INC	43
978842102	WOODBRIDGE HOLDINGS CORP	821
981386105	WORKINGMENS CO-OP BANK	2
981402100	WORKSTREAM INC	85
981419104	WORLD ACCEPTANCE CORP	2,858
98141A101	WORLD ACCESS INC	182
981430101	WORLD CALLNET INC	1,500
981537103	WORLD WIDE PATENTS LIMITED	500
98156Q108	WORLD WRESTLING ENTMT INC-A	39,465
98157D106	WORLDCOM INC-GA NEW WORLDCOM GROL	477,501
981902109	WORLDS OF WONDER INC	78
98155T103	WORLDWIDE COLLECTIONS FUND INC	10,200
981588403	WORLDWIDE FOREST PRODUCTS INC NEW	532
981604101	WORLDWIDE WEB NETWORX CORP	200
98211W108	WPT ENTERPRISES INC	94

92932Q102	WSI INDUSTRIES INC	700
92934F104	WSP HOLDINGS LTD-ADR	90
01071G114	WTS ALLADDIN GAMING	6,000
024490153	WTS AMERICAN BANKNOTE CORP EQUITY	2
211914130	WTS CONVERGENT COMMUNICATIONS INC 1	30,000
362359101	WTS GT GROUP TELECOM INC EXP 2/1/2010	15,616
52520L394	WTS LBEF CALL WARRANT INDIAN BANK 14	7,500,000
52520L436	WTS LBEF CHINA LOW EXER PRICE WT ON	7,000,000
52520L147	WTS LBEF CHINA LOW EXERC PRICE WT 144	10,000,000
52522M283	WTS LEHMAN BRO(LUX) SA CALL WTS ON	2,498,392
52520L659	WTS LEHMAN BROS EQ. FINANCENAXSB IND	2,000,000
52520L691	WTS LEHMAN BROS EQ. FINANCENMAST IND	5,000,000
52520L683	WTS LEHMAN BROS EQ. FINANCENMICE IND	300,000
52520L519	WTS LEHMAN BROS EQTY FIN SAINDIAN LOV	1,250,000
52520L626	WTS LEHMAN BROS EQUITY FIN S.ANSUEL IN	1,000,000
52520L477	WTS LEHMAN BROS EQUITY FIN SA IND LOW	7,500,000
52520L378	WTS LEHMAN BROS LUXEMBOURG EQUITY F	12,500,000
52522M267	WTS LEHMAN BROTHERS (LUXEMBOURG)	30,000,000
52522M275	WTS LEHMAN BROTHERS (LUXMB)EQUITY FI	4,500,000
70321G117	WTS PATHNET INC	31,200
721506111	WTS PILLOWTEX CORPORATION NEW	273,800
752196113	WTS RAND INFORMATION SYSTEMS INC	20
817917115	WTS SEVEN SEAS PETE INC	17
82966U186	WTS SIRIUS SATELLITE RADIO INC 3RD TRAN	525,000
82966U178	WTS SIRIUS SATTELITE RADIO INC 144A	1,050,000
834376139	WTS SOLUTIA INC	11,169
867071128	WTS SUNBEAM CORP DEL NEW	41,257
983024100	WYETH	9,416
G31611109	XCELERA INC	400
983701103	XCL LTD	1,666
98411C100	XENOPORT INC	37
984121BL6	XEROX CORP 7.125% 06/15/10	250,000
98420A103	XETHANOL CORP	8,100
983764101	XO COMMUNICATIONS INC	92
983764408	XO COMMUNICATIONS INC/OLD 14% 02/01/09	30,023
984126102	XONICS INC -CL A	1,265
984141101	XTENT INC	76
984149104	XYBERNAUT CORP	5,629
984190108	Y & A GROUP INC	18,450
98462Y100	YAMANA GOLD INC	130,009
984872101	YARDIS CORP	5,400
985834100	YES! ENTERTAINMENT INC	1,500
986392JU3	YORK COUNTY HOSPITAL AUTHORITYPA	25,000
987048105	YORK RESEARCH CORP	1,000
987818101	YOUTHLINE USA INC	1,200
985577AA3	YRC WORLDWIDE INC 5% 08/08/23 CV *	56,000
98839UAS3	YUCAIPA TAX FACS 98-1	30,000
988478103	YUKON ENERGY CORP	3,200
989001102	ZANA ACQUISITION CO	100
98906R208	ZANETT INC	50
98906Q101	ZANY BRAINY INC	740
989428107	ZENTEC CORP	500

98951A100	ZHEJIANG EXPRESSWAY CO-ADR	200
989524301	ZILOG INC	35
989701107	ZIONS BANCORPORATION	301,936
98973P101	ZIOPHARM ONCOLOGY INC	606,269
98974V107	ZIPREALTY INC	169
989905104	ZOE PRODUCTS ORD	1,000
98977Q105	ZON MULTIMEDIA SERVICOS-ADR	53
98985Q105	ZYDANT CORP	10
989875109	ZYTREX CORP	300
57582PJQ4	MASSACHUSETTS ST FLTG-CONS G/O	75,000,000
43730EAA4	HOME PPTYS L P	24,272,000
893830AV1		20,000,000
029169AA7		19,470,000
64986MUV5	NEW YORK ST HSG FIN AGY REV	14,125,000
55405T101	MYR GROUP INC	725,069
7178182U1	PHILADELPHIA AUTH FOR INDL	8,000,000
746189HG7	PURDUE UNIV IND UNIV REV STUD	8,000,000
709223TC5	PENNSYLVANIA TURNPIKE	8,000,000
574217JB2	MARYLAND ST HEALTH & HIGHER	5,200,000
059784207	BANCTEC INC	1,218,000
87922RAD4		5,000,000
466090AA5		5,137,500
841513LJ1	SOUTHEAST TEX HSG FIN CORP	3,215,149
032346AF5		3,500,000
95082PAE5		2,343,000
431294107		47,764
35687MAK3		2,890,000
7481F1AC0		5,444,000
870757AA9	SAINT ACQUISITION CORP	6,000,000
165167CB1		2,000,000
305560AF1		1,440,000
07556QAN5		2,000,000
92336GAF3	VERASUN ENERGY CORP	2,331,000
91879QAH2		1,275,000
102183AC4		1,200,000
92931KAB2		200,000
42330PAA5		1,015,000
420122AF0		980,000
52736RAV4		1,100,000
92343VAP9		950,000
65820E7F1	NORTH CAROLINA HSG FIN AGY	900,000
98375NAA8		1,300,000
12501BAR5	CCH I HLDGS LLC / CCH I HLDGS	1,825,000
577729AE6	MAXTOR CORP	702,809
832248AR9		475,000
896106AQ4		625,000
575384AE2		1,500,000
217203AC2		435,000
232806AK5	CYPRESS SEMICONDUCTOR CORP SR	289,000
97381WAD6		320,000
74837RAE4		340,000
058498AF3	BALL CORP	300,000

68383KAD1		270,000
442488AP7	K HOVNANIAN ENTERPRISES INC	425,000
35687MAM9		295,000
92342YAA7		255,000
68383KAB5		160,000
517289104		14,000
29255U104		43,500
422905109		20,000
55932RAD9		250,000
873168AL2		124,000
21036PAG3		86,000
74956EAC2		122,000
278858105	ECO SOIL SYSTEMS INC	13,500
179584AJ6		195,000
235ESC969		5,000,000
03525N109	ANIMAL HEALTH INTERNATIONAL	10,104
369300AK4		90,000
69373E103		19,346
13135BAH9		340,000
00207DAF9		50,000
897053AB0	TRONOX WORLDWIDE LLC/TRONOX FI	110,000
624581203	MOVIE GALLERY INC	7,813
68750U102		14,036
52517P4S7		50,000
462241AP5	IOSCO KO MICH EDC LTD OBLIG	25,000
25470F302	DISCOVERY COMMUNICATIONS INC	1,648
82932T107		8,500
7481F1AD8		75,000
40426E101	H QUOTIENT INC	14,020
744320AG7	PRUDENTIAL FINL INC SR NT CV F	20,000
603432105	MINES MANAGEMENT INC	6,981
252780200	DIAMOND WEST ENERGY CORP-NEW	2,000
721467AD0	PPC ESCROW CORP	10,000
410801104		2,000
14140G106		5,000
759470107		100
85375CAL5	STANDARD PAC CORP	10,000
46072H108	INTERSTATE BAKERIES CORP-DEL	178,000
44108EBA5		8,000
81724Q107	SENOMYX INC	1,132
370425RP7	***GENERAL MTRS ACCEPT CORP	5,000
273202101		50
778669101	ROTECH HEALTHCARE INC NEW	27,049
554067AB4	MAAX CORP	68,000
404167108		400
12620N104		70
975515859		3,268
03071H100		58
913833109	UNIVERSAL SERVICES GROUP INC	134
255213209		166
253909105		1,000
149109100		500

386901102		500
158711994		250
82966U129		60,450
37929X206		90
404450306	HABER INC-\$2.00 CONV PFD	74
06652B806		100
504905100	***LABOPHARM INC	274
44924Q400	ICG FUNDING LLC-6.75% EXCH PFD	600
152609103	CENTRAL BANKING SYSTEMS INC	168
893871AF0	TRANSPORTADORA GAS DEL NORTE S	283
84762LAA3		487
157087107	CERVECERIA CORONA INC	39
67107W100	***O2MICRO INTERNATIONAL	45
132618109	CAMCO FINANCIAL CORP	10
67461T107	***OCCULOGIX INC	224
006ESC958		18,500
84741Y103	SPECIAL METALS CORP	200
98147T104	WORLD HEALTH ALTERNATIVES INC	11,750
98138R109	WORKSAFE INDS INC	41
156ESCAG0		100,000
591052105	METAL ARTS CO INC	282
74437C408		700
247782303	DELTA OMEGA TECHNOLOGIES INC	2,500
129903209	CALIFORNIA BEACH RESTAURANTS	90
381004100	***GOLDEN ELEPHANT GLASS	1
86769Y105	SUNRISE TELECOM INC	3
158532101	***CHAMPION MINERALS INC	3
85570Y106	STARVOX COMMUNICATIONS INC	58
92927Q109	VZILLION INC	1
950670307	WENR CORP NEW	20
05164B106	AURORA FOODS INC	979
721506103	PILLOWTEX CORPORATION NEW	320
74732N109	QENEX COMMUNICATIONS INC	300
902974104	U S LIQUIDS INC	100
96328M104	***WHEREVER.NET HLDG CORP	150
98949Y103	ZEROPLUS.COM INC	150
98382P205	XRG INC	50
853471100	STANDARD HOLDINGS GROUP LTD	18
500760202	KRAUSES FURNITURE INC NEW	692
320940109	FIRST NATIONAL ENTERTAINMENT	564
059150AG7	BALTIMORE CNTY MD PCR RFDG	5,000
863905105	STYLING TECHNOLOGY CORPORATION	500
270005101	EAGLE TELEPHONICS INC	100
44913S508	HYPERFEED TECHNOLOGIES INC	100
07724R100	BEICANG IRON & STEEL INC	100
237504105	DARWIN RESOURCES INC	100
26613P108	DUPONT DIRECT FINL HLDGS INC	100
741114102	PRESSURE PIPING COMPONENTS INC	128
79588G108	***SAMBA GOLD INC	10
407013101	HAMILTON BANCORP INC-FLA	3,000
17244C202	CINEMASTAR LUXURY THEATERS INC	15
237842109	DATA RACE INC	500

86783P106	SUNSHINE PCS CORP	90
407040203	HAMILTON CAPITAL TRUST I	2,500
392603106	***GREEN AMERICA LAND HOLDINGS	1
477731301	JOCKEY CLUB INC NEW	117
46261Y102	IPET HLDGS INC	150
422250209	HEALTHNOSTICS INC	200
08520E103	BERMAN CENTER INC	2
72705J105	PLANET RESOURCE RECOVERY INC	1
00756J104	***ADVANTEX MARKETING	5
45256N303	IMPERIA ENTERTAINMENT INC	3
84762G304	SPECTRUM OIL CORP	50
517924304	LASERSIGHT TECHNOLOGIES INC	12
379575202	GLOBUS INTL RESOURCE CORP	3
888313103	TITAN OIL AND GAS INC	36
278859103	ECO2 INC	1,000
404235103	HMG WORLDWIDE CORP	1,000
421939307	HEALTHCARE INTEGRATED SVCS INC	1,000
359528205	FUELNATION INC	10
264175100	DUCT UTILITY CONSTRUCTION &	10
29259K102	ENDEXX CORPORATION	24
45775F104	INNOLIFE PHARMA INC	1
221737208	COTTON & WESTERN MINING INC	33
286593108	ELIOT SAVINGS BANK-BOSTON MASS	2,000
277044202	EASTERN STAINLESS CORP-CL B	9
147620108		1,211
87972E308	TELYNX INC	7
29669A108	ESSENTIAL THERAPEUTICS INC	550
171801103	CIMARRON CORP-DEL	67
29251Q107	ENCHIRA BIOTECHNOLOGY CORP	28
257192104	DOMINION BRIDGE CORP	100
173026105		100
27579W103	EAST WEST DISTRS INC	100
433078102		50
423276500	HELIONETICS INC-CONV PFD	20
707832200	PENN TRAFFIC CO NEW	10
05208R109	AURUS CORP	2
45840T204	INTERAGE LTD	1
92660P300	VIE FINANCIAL GROUP INC	1
291169209	EMERY FERRON ENERGY CORP NEW	1
09624G101	BLUESTAR HEALTH INC	1
25253R101	***DIAMANT ART CORPORATION	4
97653S104	WIRELESS WEBCONNECT INC	30
57685E200	MATRIXX RESOURCE HLDGS INC	1
39573P208	GREENSTONE HOLDINGS INC	1
385194204	GRAND ADVENTURES TOUR & TRAVEL	2
43730H109		5
17275R102		2,141,381
38141G104		357,181
590188108		1,128,041
464287655		420,178
060505104		816,114
908906100	UNIONBANCAL CORP	324,240

16939P106		348,971
458140100	INTEL CORP	900,655
060505682		19,570
428236103		305,660
69840W108	PANERA BREAD CO CL A	205,914
167727NE2	CHICAGO ILL WASTEWATER	9,500,000
78463V107	SPDR GOLD TR	108,880
91232N108	UNITED STATES OIL FUND LP	105,094
2131836W1	COOK CNTY ILL G/O	8,000,000
915217PL1	UNIVERSITY VA UNIV REV GEN	8,000,000
370334104	GENERAL MILLS INC	115,672
189754104		302,716
872540109		248,102
447011107		782,527
58501N101		240,365
902911106		102,341
029912201		191,943
852061100	SPRINT NEXTEL CORPORATION	1,008,289
25179M103		65,372
16941M109		125,796
73935X195		379,048
55276GAA3		9,100,000
55907R108		345,162
30033RAC2		10,000,000
651639106		139,345
013817101		220,165
67066G104		484,122
63934E108		87,387
370442105		486,992
072024KL5	BAY AREA TOLL AUTH CALIF TOLL	5,000,000
637640103		293,479
056752108		18,388
759351307		76,992
020813101		127,778
812350106		47,199
560425W55	MAINE HEALTH AND HIGHER	4,000,000
76127U101		43,100
717528103		64,193
75524DAD2	RBS GLOBAL INC / REXNORD LLC	4,000,000
254687106		119,665
682128103		329,651
969904101		203,902
034918AC6	ANGIOTECH PHARMACEUTICALS INC	5,673,000
78464A797	SPDR KBW BANK	97,960
73755L107		20,641
69329Y104		361,772
36186CAH6		6,049,000
231021106		60,963
601073AD1		3,284,000
464287739		49,705
431475102		98,550
907818108		40,921

26875P101		30,763
985577AA3		3,320,000
78464A698		72,553
902973304	US BANCORP DEL	82,975
052769106		82,857
913017109		45,078
984332106		140,069
136385101		33,470
886547108		72,119
92343V104		82,220
676220106		457,806
071813109		39,037
189054109		41,081
743410AS1		3,558,000
37733W105		55,626
880779103		72,144
418056107		65,742
307000109		89,138
451055AB3		3,000,000
36467W109	GAMESTOP CORP	63,325
584690309		139,157
192446102		83,311
649716GY7	NEW YORK NY CITY TRANSITIONAL	2,000,000
594712MZ1	MICHIGAN ST UNIV REV	2,000,000
649659GE3	NEW YORK CITY G/O-SUBSER A-9	2,000,000
915137U27	UNIVERSITY TEX UNIV REV	2,000,000
20774HB29	CONNECTICUT ST HEALTH & EDL	2,000,000
670346105		43,834
16941R108		22,464
313586752		591,100
464287515	ISHARES	41,807
00846U101		60,412
82481R106		35,919
35063R100		102,576
380956409		49,393
168905107		50,590
290143106	ELOT INC	1,000,000
404280406		21,825
46612J507		206,002
806605101		92,808
803054204		28,935
552715104		53,081
313400301		861,815
018804104		16,446
494368103		24,173
71646E100		13,842
015351109		35,863
803111103		114,893
69331C108		37,748
19259P300		42,695
G7496G103		29,018
464288778	ISHARES TR	41,210

423074103		27,256
452252EK1	ILLINOIS ST TOLL HWY AUTH	1,350,000
881609101		71,455
631103108		42,588
717124101		29,648
50183L107		35,530
78464A730	SPDR SER TR	25,835
665859104		16,380
64971KFD3	NEW YORK N Y CITY TRANSITIONAL	1,250,000
55262C100	MBIA INC	96,519
60871R209		25,514
191216100		23,194
370442717	GENERAL MOTORS CORPORATION	115,200
075887109		13,537
369550108	GENERAL DYNAMICS CORP	14,093
171232101		21,729
697900108		42,523
74347R743	PROSHARES TRUST	57,269
12541W209		17,879
26817G102		252,854
74437C507		100,000
80105N105		29,779
620076109		127,767
067901108		24,577
29078E105		22,469
580645109		25,261
216762AD6		1,400,000
07556Q105		149,725
909317BC2		820,000
87157D109		28,873
803866300		19,898
40052B108	GTX INC DEL	45,080
20441W203		14,700
G1150G111		22,124
38388F108		47,376
06738E204	***BARCLAYS PLC-ADR	28,436
902549807		59,426
03076C106		18,153
452308109		16,217
022276109	***ALUMINUM CORP CHINA LTD	41,427
74347R867	PROSHARES TRUST	11,413
462846106		27,786
62985Q101	NALCO HOLDING COMPANY	34,697
053332102		5,557
12189T104		7,265
068306109		10,385
74973W107		33,928
25470M109		27,932
23331A109		50,505
89628E104	***TRINA SOLAR LTD	22,532
92826C839		9,938
12721E102		14,509

067774109		24,448
370425SE1		1,290,000
243537107		6,053
57060U100		17,000
354613101		6,572
76010RAC2		750,000
595137100	MICROSEMI CORP	23,472
368287207	***GAZPROM O A O	16,807
90264RAB8		729,536
817315104		34,936
043353AA9		600,000
64983U3V0	NEW YORK ST DORM AUTH REV\$	550,000
640268108	NEKTAR THERAPEUTICS	139,386
13321L108	***CAMECO CORP	20,849
05334D107		14,552
413086109		15,003
912318102		14,500
268648AK8		500,000
888339207		40,649
98462Y100	***YAMANA GOLD INC	46,877
816636203		19,288
880349AH8		554,000
235851102		6,351
442487203		55,918
45865V100		6,011
13066YLN7	CALIFORNIA ST DEPT WTR RES PWR	450,000
025195207		40,907
704549AG9		430,000
413627AY6	HARRAH'S OPERATING CO INC	775,000
379336100		54,888
037933108		23,996
82823L106	***SILVER STANDARD RESOURCES	20,287
035290105		7,234
909440AH2		498,000
007865108		14,159
464287796	ISHARES TRUST	10,532
721467108		64,070
611742107		24,787
38059T106	***GOLD FIELDS LTD NEW	43,866
235825205		69,713
573284106		3,549
007903AL1		814,000
05508RAB2	B&G FOODS INC	7,890
059602201		24,518
74347R875		7,640
882508104		17,723
867914103		7,538
571903202		14,573
716768106		14,735
35906A108		30,938
46625HHA1		440,000
749941AE0		391,000

12497T101	CB RICHARD ELLIS GROUP INC	27,017
746189GJ2	PURDUE UNIV IND UNIV REV	350,000
235ESC993		5,000,000
69333Y108	PF CHANGS CHINA BISTRO INC	14,401
595017104		11,504
681904AL2		517,000
532791100		10,733
427096508	HERCULES TECHNOLOGY GROWTH	33,028
552676108		8,836
527288104		7,677
741503403		4,128
863236105		1,535
464288513		3,600
00766T100		12,879
559079207	MAGELLAN HEALTH SERVICES INC	7,760
313549404	FEDERAL MOGUL CORPORATION	24,261
820280105		8,681
68628V308	ORION MARINE GROUP INC	30,445
696429307		8,812
009037AM4		393,726
750438103		17,279
628852105		8,822
696643105		41,179
N07059186		15,561
854616109		6,348
374511103	***GIANT INTERACTIVE GROUP INC	41,300
57060U837		8,734
09067J109	***BIOVAIL CORP	28,722
690368105		4,234
703395103		8,680
37929X107	GLG PARTNERS INC	40,781
109178103		20,306
G6359F103		9,548
81941Q203		8,236
3733834G0	GEORGIA ST	250,000
127190304		4,927
05329W102		19,019
85375C101		48,303
397888108		30,408
844030106		10,935
882330AC7		245,000
495582108		24,277
60855R100		7,257
79466L302		4,447
037389103		4,994
795435106	SALIX PHARMACEUTICALS LTD	35,235
98310W108		14,724
62944T105		370
651587107		3,980
29081M102		7,257
874039100	***TAIWAN SEMICONDUCTOR MFG CO	23,017
594960106	MICROVISION INC-WASH	105,004

707885109		8,242
872375100		12,775
46059C205		25,538
16943C109		45,004
37940X102	GLOBAL PAYMENTS INC	4,401
33938EAL1		225,000
61745C105	MORGAN STANLEY	9,610
235ESC951	DANA CORP	2,894,000
20774L6A8	CONNECTICUT ST HEALTH & EDL	200,000
357023100	FREIGHTCAR AMERICA INC	6,116
125269100		1,728
482480100		6,147
81369Y209		6,410
81369Y506		2,801
121208201		7,403
678026105		4,733
629491101		4,810
15101Q108		25,454
427056106		8,904
52517P4P3		200,000
42805T105		22,542
011659109		8,480
464287630	ISHARES TRUST RUSSELL 2000	2,441
09253U108		9,888
774341101		3,503
42210P102		11,736
28336L109		11,457
65251F105	NEWSTAR FINANCIAL INC	18,015
903293405		5,210
750077109		14,585
84649R101		79,039
144285103		5,160
835699307	***SONY CORP-ADR NEW	4,606
050095108		3,710
92336GAB2	VERASUN ENERGY CORP	200,000
225447101		5,334
88830R101		6,288
460951106	***INTEROIL CORP	5,184
866933401	SUN HEALTHCARE GROUP INC	9,167
69344M101	PMI GROUP INC	45,600
811065101		3,431
26138E109	DR PEPPER SNAPPLE GROUP INC	5,526
229678107		5,968
317923100	FINISH LINE INC-CL A	13,520
48248A306		15,936
98235T107	WRIGHT MEDICAL GROUP INC	3,862
903914109		2,106
833034101		2,160
47102X105	JANUS CAPITAL GROUP INC	5,545
950590109		5,331
413216300		11,258
204386106	***CGG VERITAS	3,380

09746Y105		65,800
939640108		196
829160100		4,110
926734401		9,552
758766109		6,941
682189105		15,580
14159U202		11,800
44980X109	IPG PHOTONICS CORP	4,661
589331107		2,932
222816100		1,006
464286731		8,000
109696104	BRINK'S COMPANY	1,446
892331307	***TOYOTA MOTOR CORP-ADR NEW	1,015
303901AG7		100,000
808627103		2,698
69373H106		4,803
404303109	HSN INC DEL	7,370
74834T103		5,995
87484D103	***TAM S A	4,229
880349105		6,292
736508847		3,262
81369Y308		2,800
472319102		3,466
207142AH3		100,000
65332VBG7		100,000
948626106	WEIGHT WATCHERS INTL INC NEW	2,012
189095102		14,300
594087AM0		125,000
143130102		4,811
88076W103	TERADATA CORP	3,301
535919203		6,800
16945R104		4,200
64125C109		12,472
20451N101		1,020
767754104		59,089
384802104		675
205768203	COMSTOCK RESOURCES INC NEW	1,040
745310102		2,163
20440W105	***COMPANHIA SIDERURGICA	2,200
08883T200	BIDZ COM INC	5,204
595112AH6		100,000
65653RAD5		69,750
543881106	LORAL SPACE AND COMMUNICATIONS	3,516
78464A870		900
783513104	***RYANAIR HOLDINGS PLC	2,089
212485106		3,561
03485P201		2,297
172062101		1,705
501803308		8,589
24873K208	DENTAL/MEDICAL DIAGNOSTIC	10,250
30218U108		210,198
887100105		2,991

556ESCAA9		1,550,000
46579N103		5,774
158496109		7,875
04269Q100		5,438
918866104		5,386
82706C108	***SILICON MOTION TECHNOLOGY	7,305
713409100		1,395
008252108		456
109641100		2,247
031162AQ3		44,000
67020Y100		2,857
193068103		6,522
084423102		1,480
716748108		2,182
90328M107	USANA HEALTH SCIENCES INC	820
929903276		2,700
879690105		2,878
556ESCAC5		1,000,000
235ESC944		2,000,000
282339209	EGLOBE INC	3,721
69423U107	PACIFIC ETHANOL INC	21,707
24799AKC5		1,217,000
741929AN3		56,000
043136100		960
71372U104		1,200
00949P108		10,561
949829204	WELLS FARGO CAP XIV	1,000
294100102	ENZO BIOCHEM INC	2,281
346375108		1,250
054540109		13,238
80874P109	SCIENTIFIC GAMES CORP	1,026
143658AN2	***CARNIVAL CORP	21,000
98975W104		1,231
125071100		930
498904200		1,395
25754A201		1,699
30226D106		6,918
102175AB2		37,500
60687Y109	***MIZUHO FINL GROUP INC	2,383
302301106		1,234
606822104	***MITSUBISHI UFJ FINL GROUP	2,192
74347R206		300
44930K108	ICO GLOBAL COMMUNICATIONS	10,313
717148100		2,237
028731107	AMERICAN ORIENTAL	2,280
941053100		455
539451104	LOJACK CORP	2,227
64007P103	NEENAH ENTERPRISES INC	7,815
15135B101	CENTENE CORP DEL	657
156410102	CENTURI INC	13,900
38143VAA7	GOLDMAN SACHS GROUP INC/THE	20,900
526107107		372

399215102		13,300
M0861T100		2,170
57060U308		214
74386K104	***PROVIDENT ENERGY TRUST	1,300
18725U109		736
24799AKH4		450,000
685923104	***ORIOLE SYSTEMS INC	118
854532108		304
828806802	SIMON PROPERTY GROUP INC 6%	140
40330W106		1,700
00374N107	ABOVENET INC	192
68230A106		2,318
253870109		1,500
83569E108	SONUS COMMUNICATION HLDGS INC	4,000
254553100		2,500
161908108	***CHASE RESOURCE CORP NEW	3,000
401617105		271
003924AH0		30,750
590188W46		9,000
876568502		1,000
71361V303		200
87971M202		232
88157K101	***TESCO CORP	340
129915203	CALIFORNIA COASTAL COMMUNITIES	5,560
40637H109		1,173
35952W103	FUEL SYSTEMS SOLUTIONS INC	153
98417K106		14,670
831756101		1,741
78442P700		10
125137109		200
536020100		422
96950K103	WILLIAMS PIPELINE PARTNERS L P	473
045327103		500
811054402		857
24799AJU7		250,000
559181102	MAGMA DESIGN AUTOMATION INC	1,475
30064E109		242
918914102	VALENCE TECHNOLOGY INC	1,927
464288794		200
82967H101		2,997
46126P304		28
901166108	TWEEN BRANDS INC	628
891906109	TOTAL SYSTEM SERVICES INC	186
827084864		859
054536107	***AXA-UAP-SPONSORED ADR	156
70175R110	PARMALAT S P A	3,900
470355207		166
64115T104		416
75968L105	RENAISSANCE LEARNING INC	329
03836W103		227
518415104	LATTICE SEMICONDUCTOR CORP	1,898
00383Y102		62

56501R106		94
132011107	CAMBREX CORP	547
501556203	***KYOCERA CORP-ADR	40
748991023		2,300
550372106		886
12561W105		117
75945E109	***RELIANCE INFRASTRUCTURE LTD	50
852312305		597
120113105	BUILDING MATERIALS HOLDING	3,028
6435EV108		1,482
054615109		38
654624105	***NIPPON TELEGRAPH &	98
456837103	***ING GROEP NV-SPONSORED ADR	77
269439105	EAGLE BLDG TECHNOLOGIES INC	2,000
04644A101	ASTROPOWER INC	700
92769L119	WTS VIRGIN MEDIA INC	39,039
698057AS5		500
169426103		41
874054109		100
576879209	***MATSUSHITA ELECTRIC	79
136907102		539
811916105		76
448875104		200
338488109	***FLAMEL TECHNOLOGIES SA	155
20009T105		79
002255107		91
170032502		600
461430100	INVESTMENT PROPERTIES ASSOC	150
257030106		1,000
518079108	LASERMETRICS INC	500
87942E107		500
140517103		200
64108P101	NETCENTIVES INC	200
91338Q104	UNIVERSAL BROADBAND NETWORKS	500
731649406	***POLLY PECK INTERNATIONAL	120
656912102		363
42224N101		45
044901106		65
62874N607		36
826516106		91
524908100	LEHMAN BROTHERS HOLDINGS INC	3,997
559778402	***MAHANAGAR TEL NIGAM LTD	200
729136AM3	PLIANT CORP	869
82655M107	***SIFY TECHNOLOGIES LIMITED	400
G72457115		114
606198LG2	MISSOURI PACIFIC RR GENL MTG	850
877163105		92
232828301		819
03819M106		412
624756AA0	MUELLER INDs INC	384
357288109	FREMONT GENERAL CORPORATION	4,078
881628101		100

713661106	PEREGRINE PHARMACEUTICALS INC	988
38080MAB0	GOLDEN BOOKS PUBLISHING INC	311
666135108	NORTHFIELD LABORATORIES INC	937
923359103		208
05946K101		13
895925105		94
560690208	MAJESCO ENTERTAINMENT COMPANY	200
66987B103	NOVACEA INC	124
69367F306	PTV INC	246
69811Q106	PANACOS PHARMACEUTICALS INC	509
46626D108		10
169656204		2
02660R107	AMERICAN HOME MORTGAGE	3,552
64124E106	NEUROGEN CORP	265
45719T103		196
653351106		241
352451108		120
505861401	***LAFARGE	2
EKE55U103		112,121
286590203	ELINEAR INC	10,100
22938P105	CRYSTAL PROPERTIES HOLDINGS	2
247126105	DELPHI CORP	594
640919106	NEOPHARM INC	156
409649308		3
897051207	TRONOX INC	121
205684103		49
633643408	***NATIONAL BK OF GREECE S A	2
141597302		11
761525609	REVLON INC	1
80917Q106	***SCOR SA-SPONSORED ADR	4
987434107	YOUNG BROADCASTING INC-CL A	124
00511R870		19
259858108	DOV PHARMACEUTICAL INC	17
00371N407	ABLE LABORATORIES INC	2,924
317928109		481
530158104		1
52201E107	LEARNING PRIORITY INC	20
88336B303	THEHEALTHCHANNEL COM INC	333
591596101	METRICOM INC	2,860
731745121	B WTS POLYMER GROUP INC	95
731745113	A WTS POLYMER GROUP INC	91
13957Q108	CAPE SYSTEMS GROUP INC	2,500
12513C108	CDSS WIND DOWN INC	1,250
16944E104	***CHINA INSONLINE CORP	1
12616P105	C-PHONE CORP	200
81142N108	SEA STAR GROUP INC	167
902666106	***UEX CORP	1
386532402	GRAND UNION CO	14,000
15721M107	***CEYONIQ AG	65
871235107	SYKES DATATRONICS INC	400
894859107	TREND-LINES INC-CL A	1,130
749077400	QUOKKA SPORTS INC	26

459747101	INTL LEISURE & CASINO	1,000
00685R102		2
370253403	GENERAL MAGIC INC	21
292166105	EMPLOYEE SOLUTIONS INC	400
44982L103	IPIX CORP	64
730529104	POINT BLANK SOLUTIONS INC	1
492061106	KERAVISION INC	216
25475V104	DISTRIBUTED ENERGY SYSTEMS	36
378955207	GLOBAL ESCIENCE CORP	60
721596104	PILOT NETWORK SERVICES INC	50
769695305	RNETHEALTH INC	150
26822P204	EA INDUSTRIES INC NEW	400
824562102	SHINE HOLDINGS INC	1
808649305	SCIENT INC	3,315
46063J204	***INTERNET MEDIA TECHNOLOGIES	100
774654107	ROCKY MOUNT UNDERGARMENT CO	261
180461105	CLARENT CORP	2,200
64122D506	NETWORK PLUS CORP	200
87952E203	TELESERVICES INTERNET GROUP	1,780
718193105	UNKNOWN ISSUER SHR	23
08860E309	BEYOND.COM CORP	20
249483108	DENVER WESTERN PETROLEUM CORP	320
65158P107	NEWMARKET LATIN AMERICA INC	125
695146100	PACKAGED HOME SOLUTIONS INC	1
47188U108	JATI TECHNOLOGIES INC	13
171116304	CHROMATICS COLOR SCIENCES	1,150
893349837	TRANS WORLD AIRLINES INC NEW	112
04649A106	AT & T LATIN AMERICA CORP	100
989778204	ZULU TEK INC-NEW	50
037622107	APOLLO RESOURCES INTERNATIONAL	50
15115E109	CELLPOINT INC	1,000
765795109	RIDGECREST HEALTHCARE GROUP	88
37248E202	GENUITY INC CL A	199
00685R409		3
747399103	QUAKER FABRIC CORPORATION	306
929903201	WACHOVIA CORPORATION DIVIDEND	58
90254Y208	UAUA 13 1/4	500
44183S105	HOUSE2HOME INC	400
526679105	LEONIDAS FILMS INC	2
276191848	EASTERN AIR LINES INC-DEP PFD	232
48206U104	JUPITER MEDIA METRIX INC	700
205199102	COMPUTER LEARNING CENTERS INC	22
234373108	DALEIGH HOLDINGS CORP	7
29245E103	***EMPYREAN BIOSCIENCE INC	100
703875104	PAVING STONE CORP	19
481386100	JUMBOSPORTS INC	8
44926L300	I C H CORP NEW	156
988363107	DO NOT USE YUBA WESTGOLD INC	1
58440W105	MEDIA 100 INC	13
69361E107	PSC INC	70,000
444356109	HUFFY CORP	6
26779T100		100

178773107	CITYMAINSTREET TECHNOLOGIES	100
809178601	SCORPION TECHNOLOGIES INC-CL A	100
624581104	MOVIE GALLERY INC	2
144500303	***CARRIER 1 INTL S A	10
390005205	GREAT AMERICAN RECREATION INC	8
15133CAC5	CENTAUR MINING & EXPLORATION L	19,250,000
465266AC8		1,466,000
13135BAE6	CALPINE GENERATING CO	3,565,000
00685R789	ADELPHIA RECOVERY TRUST SER	1,217,094
155560AA3		2,000,000
87959YAA1	TELIGENT INC	402,700
98157D106	WORLDCOM INC-GA NEW WORLDCOM G	820
370054AA6	GENERAL HOMES CORP S/NOTES-REG	6,290,000
47758RAD7	***JITNEY JUNGLE STORES	10,000
579865AH9	MCCRORY CORP SF S/D-REG-	66
81662EAA6	SEMI-TECH CORP 11.500% 2003081	44,507,000
94769A119		2,202
42979U102	HIGH SPEED ACCESS CORP	2,450
193905106	COLLECTING BANK N.A.	837
402274104	GULF ENERGY CORP	300
147280101	CASCADE INTERNATIONAL INC	312,304
19034Q110	RTS COAST FEDERAL LITIGATION	11,180
64007P111		3,717
500750AC8	KPNQWEST NV CNVBND#144A 10 %15	223,000
401321104	GUARDIAN BANCORP-LOS ANGELES	197,772
17038P104	CHOICE ONE COMMUNICATIONS INC	7,360
280875113	WTS EDISON BROTHERS STORES INC	393
975515107	WINSTAR COMMUNICATIONS INC	30,281
521863100	LEAP WIRELESS INTERNATIONAL	57
149479107	CATTLESALE COMPANY	1,524
442765103	HOWARD SAVINGS BANK-NEWARK N J	68,854
392360AL7	GREATER SOUTHWESTERN FNDG CORP	17,000
276191863	EASTERN AIR LINES INC	620
292665106		100,000
417668100	HARVEY GROUP INC	100
372252403	GENEVA STEEL CO-14% EXCH PFD	51,400
45256B101	IMPAX LABORATORIES INC	9
449246115	ICG COMMUNICATIONS I	3,933
67083Q101	OCA INC	2,000
15640W103	CENTURA SOFTWARE CORP	200
039392105	ARCH WIRELESS INC	853
271796104		700
159480102		1
339130AT3	FLEMING COS INC	149,000
515547AC1	LANSBOROUGH CORP	485
86211E103	STORAGENETWORKS INC SHR	35,421
190101105		1,950
142903202	***CARMANAH RESOURCES LTD	35,100
143763100	CAROLCO PICTURES INC	94,177
42221V403	HEALTHCENTRAL.COM	1,395
262098106	DRKOOP.COM INC	225
141686105	CAREERCOM CORP	214,528

92237T207	VAST SOLUTIONS INC	149,406
92237T306	VAST SOLUTIONS INC	149,406
92237T108	VAST SOLUTIONS INC	149,406
430771105	HIGHLAND SUPERSTORES INC	200
519322101	***LAURION MINERAL EXPLORATION	50
G93447111		3
292722105		1,530
871839205	SYSTEM SOFTWARE ASSOCIATES INC	1,925
20342E104	COMMUNICATIONS TRANSMISSION	144
98878WAA0	ZSFH LLC	15,000
196873103		3,000
85569E111		44,662
286166103		25
143500106	CARNEGIE INTERNATIONAL CORP	400
391546108	GREATE BAY CASINO CORP-DEL	560
252446406	DIAGNOSTIC HEALTH SERVICES INC	1,500
196249106	COLOR Q INC	459
09061E106	BIOMEDICAL WASTE SYSTEMS INC	153,079
808617203	SCI PRO INC NEW	40
79971E207	SANCTUARY WOODS MULTIMEDIA	5
277379103		87,887
686815101	ORMONT DRUG & CHEMICAL CO INC	2,030
29265K104	ENERCON DATA CORP	40
948774302	WEIRTON STEEL CORP	2,250
96809P105	***WILDCAT EXPLORATION LTD	4
43735R102	HOME SHOPPING LATINO INC	2
423276609	HELIONETICS INC NEW	201
13663Q103	***CANADIAN SPOONER RESOURCES	165
928559103	VLASIC FOODS INTERNATIONAL INC	340
897084109	TROPICANA INC	20
675917108	OCUMED GROUP INC	10
477588107	JINHUA MARINE BIOLOGICAL INC	5
59159PAA7	METRICOM INC/METRICOM FINANCE	2
591596135		21,955
053472AC0	AVALON RE LTD	19,650,000
12669EW85	CWHL 2003-J8 2A1	25,000
194181AB9	COLIS 1A A2	4,750,000
22942MAA4	CSMC 2006-8 1A1	25,000
235ESCAU4	DANA CORP	4,450,000
31394ACL8	FNW 2004-W9 2A1	25,000,000
31394XVD5	FSPC T-60 1A1	11,027,410
45660LWU9	INDX 2005-AR18 BX	198,973,015
45661EAW4	INDX 2006-AR4 A1B	165,000,000
46625M6U8	JPMCC 2004-CB9 A2	300,000
46625YNC3	JPMCC 2005-LDP2 A4	75,000
50180CAB6	LBUBS 2006-C7 A2	7,889,000
50180JAD7	LBUBS 2007-C2 A3	1,025,000
52108HE34	LBUBS 2004-C4 A3	130,000
52108HFL3	LBUBS 01-C3 A2 SERI	150,000
52108HK60	LBUBS 2004-C6 A5	60,000
52108HZX5	LBUBS 2004-C2 A3	120,000
52109RBP5	LBUBS 2007-C7 AM	2,725,000

52518RAS5	LSSCO 99-2 A CMO SE	48,100,000
52519NJE5	LBFRC 2004-LLFA C	50,000
52524NAC1	LBFRC 2007-LLFA A2	60,000,000
52524NAE7	LBFRC 2007-LLFA A3	25,208,000
52525DAT5	LXS 07-18N 1-AP	1,000
55312VAB4	MLCFC 2006-4 A2	5,550,000
55313KAT8	MLCFC07-7 F	240,000
57643QBL8	MARP 2006-1 1A1F	18,500,000
59022HFV9	MLMT 2005-MKB2 A2	187,500
61745MT29	MSC 2004-HQ4 A5	30,000
61745MYY3	MSC 2004-IQ7 A2	300,000
61746WHF0	MSDWC 01-TOP3 A4 SR	30,000
61754KAG0	MSC 2007-IQ14 AM	10,000,000
78402KAA3	SASC 2007-BHC1 A1	95,000,000
78403WAA6	SASCO 2008-C2	20,210,000
795483AG1	SAL 86-4	5,000,000
86359BMP3	SASCO 2004-3 AX	4,858,411
86359DPN1	SASC 2005-S5 A2	189,391
929766LX9	WBCMT 2003-C8 A3	150,000
92978QAC1	WBCMT 2007-C30 A3	4,000,000
92978YAB6	WBCMT 2007-C32 A2	30,000